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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For June 2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	2025 On 01-August-24			Bond Future	182.1873	182.1278	182.1873	182.1278	4,870
13/06/2024	2025 On 07-November-24			Bond Future	186.5434	186.4824	186.5434	186.4824	4,944
13/06/2024	2029 On 01-August-24			Bond Future	131.8669	131.7298	131.8669	131.7298	9,594
13/06/2024	2029 On 07-November-24			Bond Future	133.6149	133.4743	133.6149	133.4743	0
13/06/2024	2029 On 06-February-25			Bond Future	136.5776	136.4336	136.5776	136.4336	0
13/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4177.6200	4033.6100	4.1776	4.0336	0
13/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2029 On 08-May-25			Bond Future	138.1622	138.0144	138.1622	138.0144	0
13/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	312.1500	164.4000	0.3122	0.1644	0
13/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2029 On 07-August-25			Bond Future	141.1243	140.9728	141.1243	140.9728	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3714.3200	3562.8200	3.7143	3.5628	0
13/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2030 On 01-August-24			Bond Future	10.1303	10.2343	91.3298	90.9251	116,582
13/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1118.0400	915.9800	1.1180	0.9160	600
13/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	807.7100	1010.3300	0.8077	1.0103	0
13/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1507.1700	1264.9900	1.5072	1.2650	0
13/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	578.0900	740.5900	0.5781	0.7406	0
13/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1533.2700	1288.7000	1.5333	1.2887	0
13/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	565.7000	725.8100	0.5657	0.7258	0
13/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1559.7000	1312.7600	1.5597	1.3128	0
13/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	553.6500	711.3900	0.5537	0.7114	0
13/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2493.7500	2181.6000	2.4938	2.1816	600
13/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	267.1200	359.6500	0.2671	0.3597	0
13/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	4520.7700	4143.6300	4.5208	4.1436	0
13/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	60.4400	87.9800	0.0604	0.0880	600
13/06/2024	2030 On 07-November-24			Bond Future	10.2036	10.3143	93.4894	93.0751	39,772
13/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1661.1900	1463.2700	1.6612	1.4633	600
13/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1637.2100	1853.5900	1.6372	1.8536	0
13/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2793.7100	2525.0800	2.7937	2.5251	600
13/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	917.7900	1063.4600	0.9178	1.0635	0
13/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2870.6300	2598.1700	2.8706	2.5982	0
13/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	885.0800	1026.9200	0.8851	1.0269	0
13/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2896.4600	2622.7400	2.8965	2.6227	0
13/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	874.4000	1014.9800	0.8744	1.0150	0
13/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2922.5700	2647.6100	2.9226	2.6476	0
13/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	864.0300	1003.3700	0.8640	1.0034	0
13/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	6345.4700	5975.1500	6.3455	5.9752	0
13/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	211.5200	255.5000	0.2115	0.2555	600
13/06/2024	2030 On 06-February-25			Bond Future	10.2815	10.3992	91.5299	91.1062	0
13/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2841.7800	2590.0400	2.8418	2.5900	0
13/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1417.9600	1589.8600	1.4180	1.5899	0
13/06/2024	2030 On 08-May-25			Bond Future	10.3772	10.5028	93.5341	93.1009	0
13/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1585.6000	1420.2100	1.5856	1.4202	0
13/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3149.0800	3416.8200	3.1491	3.4168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2201.6500	1996.5900	2.2017	1.9966	1,640
13/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2434.5400	2662.6100	2.4345	2.6626	0
13/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2950.7300	2707.4600	2.9507	2.7075	2,280
13/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1876.4400	2066.3000	1.8764	2.0663	0
13/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5806.4300	5473.2700	5.8064	5.4733	0
13/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	849.5900	949.5600	0.8496	0.9496	1,640
13/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6942.0900	6587.3000	6.9421	6.5873	0
13/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	642.1000	720.4400	0.6421	0.7204	2,280
13/06/2024	2030 On 07-August-25			Bond Future	10.5041	10.6386	91.5047	91.0620	0
13/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2436.6500	2220.7900	2.4367	2.2208	1,054
13/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2516.2400	2743.1100	2.5162	2.7431	0
13/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3703.6900	3432.2200	3.7037	3.4322	0
13/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1729.5700	1900.8300	1.7296	1.9008	0
13/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	6118.2300	5780.5000	6.1182	5.7805	0
13/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	969.2800	1074.2800	0.9693	1.0743	1,054
13/06/2024	2032 On 01-August-24			Bond Future	11.0066	11.1308	88.8511	88.2810	94,205
13/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	1396.5400	1104.3300	1.3965	1.1043	600
13/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	921.3800	1199.2800	0.9214	1.1993	0
13/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	1453.9100	1154.6100	1.4539	1.1546	0
13/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	887.2300	1158.0400	0.8872	1.1580	0
13/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	1482.8400	1180.0200	1.4828	1.1800	0
13/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	870.4500	1137.7400	0.8705	1.1377	0
13/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1512.1400	1205.8300	1.5121	1.2058	0
13/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	854.0700	1117.8700	0.8541	1.1179	0
13/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	2665.6700	2254.0800	2.6657	2.2541	120
13/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	428.5000	587.0200	0.4285	0.5870	0
13/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	3068.4500	2631.3000	3.0685	2.6313	600
13/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	342.8100	475.7700	0.3428	0.4758	0
13/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	3256.0400	2808.4600	3.2560	2.8085	0
13/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	309.5900	432.1200	0.3096	0.4321	100
13/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	5828.6500	5297.5500	5.8287	5.2976	0
13/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	79.5700	118.5800	0.0796	0.1186	600
13/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	6759.6800	6214.8300	6.7597	6.2148	0
13/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	48.4100	73.6700	0.0484	0.0737	11,000

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13/06/2024	2032 On 07-November-24			Bond Future	11.1135	11.2442	86.7844	86.2007	52,889
13/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2002.8500	1725.2300	2.0029	1.7252	600
13/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2018.6900	2324.7500	2.0187	2.3248	0
13/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2949.4500	2600.2500	2.9495	2.6003	0
13/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1369.2400	1603.7200	1.3692	1.6037	0
13/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2978.2400	2627.1800	2.9782	2.6272	0
13/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1354.2400	1586.8600	1.3542	1.5869	0
13/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	3007.1300	2654.2200	3.0071	2.6542	0
13/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1339.3800	1570.1500	1.3394	1.5702	0
13/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	3364.0200	2989.5800	3.3640	2.9896	600
13/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1173.4500	1382.6900	1.1735	1.3827	0
13/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	3455.7600	3076.1500	3.4558	3.0762	1,615
13/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1135.1400	1339.2100	1.1351	1.3392	0
13/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	8005.8000	7481.1500	8.0058	7.4812	0
13/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	252.4700	311.5000	0.2525	0.3115	600
13/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	9508.4800	8962.3800	9.5085	8.9624	0
13/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	149.5300	187.1100	0.1495	0.1871	1,615
13/06/2024	2032 On 06-February-25			Bond Future	11.2220	11.3592	88.6879	88.0912	0
13/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	3800.9200	3432.7500	3.8009	3.4328	0
13/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1660.8700	1889.3900	1.6609	1.8894	0
13/06/2024	2032 On 08-May-25			Bond Future	11.3381	11.4824	86.4625	85.8525	0
13/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2169.5900	1927.3900	2.1696	1.9274	0
13/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	4011.9200	4379.7300	4.0119	4.3797	0
13/06/2024	2032 On 07-August-25			Bond Future	11.4767	11.6287	88.2926	87.6693	0
13/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	4652.1800	4279.9200	4.6522	4.2799	0
13/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2490.9600	2742.0000	2.4910	2.7420	0
13/06/2024	2033 On 01-August-24			Bond Future	123.8422	123.8223	123.8422	123.8223	7,742
13/06/2024	2033 On 07-November-24			Bond Future	125.3003	125.2799	125.3003	125.2799	0
13/06/2024	2033 On 06-February-25			Bond Future	128.0788	128.0576	128.0788	128.0576	0
13/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3138.7800	3117.5600	3.1388	3.1176	0
13/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2033 On 08-May-25			Bond Future	129.3746	129.3525	129.3746	129.3525	0
13/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1245.4400	1267.5400	1.2454	1.2675	0

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13/06/2024	2033 On 07-August-25			Bond Future	132.1485	132.1253	132.1485	132.1253	0
13/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3498.4800	3475.3200	3.4985	3.4753	0
13/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2037 On 01-August-24			Bond Future	12.1129	12.2369	77.1785	76.5295	185,050
13/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	1277.0300	994.5000	1.2770	0.9945	0
13/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	1398.0100	1764.4300	1.3980	1.7644	0
13/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	1304.1700	1017.6000	1.3042	1.0176	0
13/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	1372.3800	1734.7600	1.3724	1.7348	0
13/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	1331.6200	1041.0100	1.3316	1.0410	1,383
13/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	1347.1100	1705.4500	1.3471	1.7055	0
13/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	5420.0800	4834.8000	5.4201	4.8348	0
13/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	131.5000	195.1700	0.1315	0.1952	1,383
13/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	8305.7200	7672.5100	8.3057	7.6725	0
13/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	25.7000	41.4400	0.0257	0.0414	1,383
13/06/2024	2037 On 07-November-24			Bond Future	12.2341	12.3633	79.0035	78.3391	12,478
13/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	3337.6300	2942.9200	3.3376	2.9429	0
13/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1627.4300	1897.1300	1.6274	1.8971	0
13/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	3370.2800	2973.4600	3.3703	2.9735	0
13/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1610.0300	1877.6200	1.6100	1.8776	0
13/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	3403.2400	3004.3400	3.4032	3.0043	0
13/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1592.9800	1858.4900	1.5930	1.8585	0
13/06/2024	2037 On 06-February-25			Bond Future	12.3557	12.4903	76.4753	75.7962	0
13/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	4233.3600	3828.9400	4.2334	3.8289	0
13/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2218.7100	2493.4600	2.2187	2.4935	0
13/06/2024	2037 On 08-May-25			Bond Future	12.4885	12.6286	78.1493	77.4550	3,975
13/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	3135.0700	2823.3100	3.1351	2.8233	0
13/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4337.5800	4720.0800	4.3376	4.7201	0
13/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	3885.6400	3528.7700	3.8856	3.5288	15,000
13/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	3579.6600	3917.0500	3.5797	3.9171	0
13/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	6123.0200	5665.7900	6.1230	5.6658	7,500
13/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2226.3800	2463.4100	2.2264	2.4634	0
13/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	6285.1100	5822.0800	6.2851	5.8221	7,500
13/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2157.9100	2389.1400	2.1579	2.3891	0
13/06/2024	2037 On 07-August-25			Bond Future	12.6413	12.7876	75.5420	74.8327	0

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13/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	5160.4600	4753.1800	5.1605	4.7532	0
13/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3390.9600	3693.0400	3.3910	3.6930	0
13/06/2024	2038 On 01-August-24			Bond Future	132.1829	132.3079	132.1829	132.3079	3,162
13/06/2024	2038 On 07-November-24			Bond Future	135.3434	135.4712	135.3434	135.4712	425
13/06/2024	2038 On 06-February-25			Bond Future	136.2182	136.3485	136.2182	136.3485	0
13/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	988.2000	1118.4700	0.9882	1.1185	0
13/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2038 On 08-May-25			Bond Future	139.2338	139.3666	139.2338	139.3666	0
13/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	446.1700	313.4400	0.4462	0.3134	0
13/06/2024	2038 On 07-August-25			Bond Future	140.0430	140.1777	140.0430	140.1777	0
13/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	483.0000	617.6500	0.4830	0.6177	0
13/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2040 On 01-August-24			Bond Future	12.3640	12.4726	77.1806	76.5773	42,643
13/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	1182.0500	941.0900	1.1821	0.9411	680
13/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	1653.5100	2015.7900	1.6535	2.0158	0
13/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	1290.8900	1034.8700	1.2909	1.0349	0
13/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	1537.2100	1884.4300	1.5372	1.8844	0
13/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	1318.8700	1059.0800	1.3189	1.0591	0
13/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	1509.0600	1852.5100	1.5091	1.8525	0
13/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	1347.1700	1083.6100	1.3472	1.0836	0
13/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	1481.3000	1820.9800	1.4813	1.8210	0
13/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	3291.5100	2847.9400	3.2915	2.8479	0
13/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	489.7100	649.3800	0.4897	0.6494	680
13/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	3588.4500	3127.1200	3.5885	3.1271	7,500
13/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	418.8700	560.7800	0.4189	0.5608	0
13/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	5984.7300	5433.9400	5.9847	5.4339	0
13/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	121.2000	173.6500	0.1212	0.1737	680
13/06/2024	2040 On 07-November-24			Bond Future	12.4870	12.6001	79.0056	78.3880	80,767
13/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1473.9400	1262.6000	1.4739	1.2626	640
13/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	3646.6100	4052.8200	3.6466	4.0528	0
13/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	2798.6000	2476.2900	2.7986	2.4763	0
13/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	2181.6500	2476.8900	2.1817	2.4769	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	3589.9900	3218.5400	3.5900	3.2185	0
13/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1688.0200	1934.1200	1.6880	1.9341	0
13/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	3624.9100	3251.5200	3.6249	3.2515	0
13/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1670.1300	1914.2900	1.6701	1.9143	0
13/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	3659.7500	3284.4300	3.6598	3.2844	0
13/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1652.2200	1894.4500	1.6522	1.8945	0
13/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	4720.7400	4294.0900	4.7207	4.2941	0
13/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1208.4600	1399.3600	1.2085	1.3994	640
13/06/2024	2040 On 06-February-25			Bond Future	12.6101	12.7278	76.2267	75.5955	14
13/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	4270.3900	3902.9000	4.2704	3.9029	0
13/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2469.0200	2732.8000	2.4690	2.7328	0
13/06/2024	2040 On 08-May-25			Bond Future	12.7432	12.8657	77.8951	77.2497	3,900
13/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	3643.4800	3334.6400	3.6435	3.3346	0
13/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4247.9100	4584.4300	4.2479	4.5844	0
13/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	3964.9000	3639.2800	3.9649	3.6393	15,000
13/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3929.0500	4248.7900	3.9291	4.2488	0
13/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	6064.5600	5652.2600	6.0646	5.6523	7,500
13/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2552.8400	2785.9000	2.5528	2.7859	0
13/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	6298.3200	5878.1500	6.2983	5.8782	7,500
13/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2442.9600	2668.1500	2.4430	2.6682	0
13/06/2024	2040 On 07-August-25			Bond Future	12.8953	13.0230	75.0314	74.3720	0
13/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	5551.4100	5168.0800	5.5514	5.1681	0
13/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3542.2100	3818.2900	3.5422	3.8183	0
13/06/2024	2044 On 01-August-24			Bond Future	12.4264	12.5247	73.3780	72.8267	114,079
13/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	994.5800	796.6900	0.9946	0.7967	0
13/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	1828.5100	2181.8900	1.8285	2.1819	0
13/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	1018.9500	817.5800	1.0190	0.8176	0
13/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	1795.4100	2145.3100	1.7954	2.1453	0
13/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1043.5600	838.7000	1.0436	0.8387	0
13/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	1762.6100	2109.0200	1.7626	2.1090	0
13/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	3522.0900	3098.5200	3.5221	3.0985	0
13/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	400.1200	527.8200	0.4001	0.5278	5,000
13/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	4634.0600	4162.9100	4.6341	4.1629	0
13/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	220.7800	300.9000	0.2208	0.3009	15,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	2044 On 07-November-24			Bond Future	12.5441	12.6464	75.1131	74.5487	234
13/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	3628.7900	3288.0400	3.6288	3.2880	0
13/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1695.8500	1919.4800	1.6959	1.9195	0
13/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	3663.7100	3321.2000	3.6637	3.3212	0
13/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1677.7000	1899.5700	1.6777	1.8996	0
13/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	3698.7400	3354.4700	3.6987	3.3545	0
13/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1659.7300	1879.8400	1.6597	1.8798	0
13/06/2024	2044 On 06-February-25			Bond Future	12.6616	12.7679	72.3742	71.7972	0
13/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	4284.4600	3943.9900	4.2845	3.9440	0
13/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2369.3400	2605.8700	2.3693	2.6059	0
13/06/2024	2044 On 08-May-25			Bond Future	12.7880	12.8985	73.9582	73.3684	0
13/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	3783.4900	3494.4500	3.7835	3.4945	0
13/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4150.1500	4450.9100	4.1502	4.4509	0
13/06/2024	2044 On 07-August-25			Bond Future	12.9318	13.0470	71.1364	70.5337	0
13/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	5626.9400	5273.7100	5.6269	5.2737	0
13/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3528.5600	3778.0200	3.5286	3.7780	0
13/06/2024	2046 On 01-August-24			Bond Future	115.3570	114.8199	115.3570	114.8199	12,767
13/06/2024	2046 On 07-November-24			Bond Future	115.9074	115.3573	115.9074	115.3573	4,862
13/06/2024	2046 On 06-February-25			Bond Future	118.4773	117.9147	118.4773	117.9147	0
13/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	4467.3400	3904.7000	4.4673	3.9047	0
13/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2046 On 08-May-25			Bond Future	118.8379	118.2623	118.8379	118.2623	0
13/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	3132.1500	3707.7500	3.1322	3.7078	0
13/06/2024	2046 On 07-August-25			Bond Future	121.3841	120.7957	121.3841	120.7957	0
13/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	2694.1200	2105.6600	2.6941	2.1057	0
13/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2050 On 01-August-24			Bond Future	114.1937	114.0783	114.1937	114.0783	11,361
13/06/2024	2050 On 07-November-24			Bond Future	116.9241	116.8057	116.9241	116.8057	4,091
13/06/2024	2050 On 06-February-25			Bond Future	117.1484	117.0270	117.1484	117.0270	0
13/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1548.3700	1426.9500	1.5484	1.4270	0
13/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2050 On 08-May-25			Bond Future	119.7417	119.6174	119.7417	119.6174	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1418.3100	1542.6300	1.4183	1.5426	0
13/06/2024	2050 On 07-August-25			Bond Future	119.8834	119.7553	119.8834	119.7553	0
13/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	6.6500	134.7000	0.0067	0.1347	0
13/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	AL37 On 01-August-24			Index Future	976.7140	972.3650	976.7140	972.3650	0
13/06/2024	AL37 On 07-November-24			Index Future	999.8110	995.3580	999.8110	995.3580	0
13/06/2024	AL37 On 06-February-25			Index Future	1021.7490	1017.1960	1021.7490	1,017.1960	0
13/06/2024	AL37 On 08-May-25			Index Future	1044.1500	1039.4950	1044.1500	1,039.4950	0
13/06/2024	AL37 On 07-August-25			Index Future	1066.3280	1061.5700	1066.3280	1,061.5700	0
13/06/2024	AL7T On 01-August-24			Index Future	1136.6600	1128.7730	1136.6600	1,128.7730	0
13/06/2024	AL7T On 07-November-24			Index Future	1163.5390	1155.4640	1163.5390	1,155.4640	0
13/06/2024	AL7T On 06-February-25			Index Future	1189.0700	1180.8150	1189.0700	1,180.8150	0
13/06/2024	AL7T On 08-May-25			Index Future	1215.1390	1206.7010	1215.1390	1,206.7010	0
13/06/2024	AL7T On 07-August-25			Index Future	1240.9490	1232.3270	1240.9490	1,232.3270	0
13/06/2024	ALBI On 01-August-24			Index Future	986.8190	981.2150	986.8190	981.2150	126
13/06/2024	ALBI On 07-November-24			Index Future	1010.1540	1004.4180	1010.1540	1,004.4180	16
13/06/2024	ALBI On 06-February-25			Index Future	1032.3190	1026.4540	1032.3190	1,026.4540	0
13/06/2024	ALBI On 08-May-25			Index Future	1054.9520	1048.9560	1054.9520	1,048.9560	0
13/06/2024	ALBI On 07-August-25			Index Future	1077.3600	1071.2320	1077.3600	1,071.2320	0
13/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	ES33 On 01-August-24			Bond Future	12.5154	12.6347	76.1046	75.5890	0
13/06/2024	ES33 On 07-November-24			Bond Future	12.6760	12.8011	74.1212	73.5931	0
13/06/2024	ES33 On 06-February-25			Bond Future	12.8399	12.9709	75.7641	75.2242	0
13/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2032.5500	1492.6000	2.0326	1.4926	0
13/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	ES33 On 08-May-25			Bond Future	13.0081	13.1453	73.6360	73.0839	0
13/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	1136.0100	1688.1300	1.1360	1.6881	0
13/06/2024	ES33 On 07-August-25			Bond Future	13.1987	13.3427	75.2102	74.6459	0
13/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	1405.6100	841.3200	1.4056	0.8413	0
13/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	ES42 On 01-August-24			Bond Future	12.9079	12.9961	71.9332	71.4798	0
13/06/2024	ES42 On 07-November-24			Bond Future	13.0496	13.1417	69.3845	68.9201	0
13/06/2024	ES42 On 06-February-25			Bond Future	13.1870	13.2828	70.9219	70.4471	0
13/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2528.4400	2053.6100	2.5284	2.0536	0
13/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	ES42 On 08-May-25			Bond Future	13.3331	13.4330	68.2222	67.7366	0
13/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	408.7100	894.2900	0.4087	0.8943	0
13/06/2024	ES42 On 07-August-25			Bond Future	13.4920	13.5960	69.6780	69.1817	0
13/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	1405.7800	909.5400	1.4058	0.9095	0
13/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GOVI On 01-August-24			GOVI	972.1340	966.5740	972.1340	966.5740	724
13/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	287640.0000	232040.0000	28.7640	23.2040	0
13/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	287540.0000	231940.0000	28.7540	23.1940	0
13/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	287440.0000	231840.0000	28.7440	23.1840	0
13/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GOVI On 07-November-24			GOVI	995.1220	989.4300	995.1220	989.4300	0
13/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	463420.0000	406500.0000	46.3420	40.6500	0
13/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	463320.0000	406400.0000	46.3320	40.6400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	463220.0000	406300.0000	46.3220	40.6300	0
13/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GOVI On 06-February-25			GOVI	1016.9570	1011.1380	1016.9570	1,011.1380	0
13/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	449570.0000	391380.0000	44.9570	39.1380	0
13/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GOVI On 08-May-25			GOVI	1039.2530	1033.3040	1039.2530	1,033.3040	0
13/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	172530.0000	113040.0000	17.2530	11.3040	0
13/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GOVI On 07-August-25			GOVI	1061.3270	1055.2480	1061.3270	1,055.2480	0
13/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	503270.0000	442480.0000	50.3270	44.2480	0
13/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/06/2024	IGOV On 01-August-24			Index Future	353.5440	353.2410	353.5440	353.2410	587
13/06/2024	IGOV On 07-November-24			Index Future	361.9970	361.6860	361.9970	361.6860	16
13/06/2024	IGOV On 06-February-25			Index Future	370.0240	369.7050	370.0240	369.7050	0
13/06/2024	IGOV On 08-May-25			Index Future	378.2180	377.8920	378.2180	377.8920	0
13/06/2024	IGOV On 07-August-25			Index Future	386.3320	385.9970	386.3320	385.9970	0
13/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3450	8.3450	91.6550	91.6550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
13/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
13/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
13/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
13/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
13/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3570	8.3770	91.6430	91.6230	0
13/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3770	8.3670	91.6230	91.6330	0
13/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.3670	8.2950	91.6330	91.7050	0
13/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.2950	8.3400	91.7050	91.6600	0
13/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3400	8.3720	91.6600	91.6280	0
13/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/06/2024	R035 On 01-August-24			Bond Future	11.7110	11.8297	86.8809	86.2601	69,742
13/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	1564.5600	1255.3700	1.5646	1.2554	0
13/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	1150.7100	1462.3400	1.1507	1.4623	0
13/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1594.8200	1281.8500	1.5948	1.2819	0
13/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	1128.8100	1436.6600	1.1288	1.4367	0
13/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1625.2500	1308.5000	1.6253	1.3085	0
13/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	1107.1200	1411.1900	1.1071	1.4112	0
13/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	3007.4700	2559.7500	3.0075	2.5598	5,100
13/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	491.9700	665.0700	0.4920	0.6651	0
13/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	4039.6400	3531.0100	4.0396	3.5310	0
13/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	279.0700	391.2600	0.2791	0.3913	5,100
13/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	4254.5400	3736.0000	4.2545	3.7360	0
13/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	248.1900	350.4700	0.2482	0.3505	2,740
13/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	6705.3700	6118.1400	6.7054	6.1181	0
13/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	64.5900	98.1800	0.0646	0.0982	7,500
13/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	6840.7200	6251.3600	6.8407	6.2514	0
13/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	59.8200	91.2800	0.0598	0.0913	8,650
13/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	7381.6700	6784.9800	7.3817	6.7850	0
13/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	43.8900	68.0200	0.0439	0.0680	8,000
13/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	7516.7200	6918.4600	7.5167	6.9185	0
13/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	40.6100	63.1700	0.0406	0.0632	0
13/06/2024	R035 On 07-November-24			Bond Future	11.8316	11.9558	84.4197	83.7841	85,243
13/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	3334.1000	2956.4700	3.3341	2.9565	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1617.9700	1875.9100	1.6180	1.8759	0
13/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	3366.9700	2987.3300	3.3670	2.9873	0
13/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1600.8800	1856.8100	1.6009	1.8568	0
13/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	3399.7600	3018.1100	3.3998	3.0181	0
13/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1583.7500	1837.6700	1.5838	1.8377	0
13/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	3432.6600	3049.0200	3.4327	3.0490	1,000
13/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1566.7800	1818.7100	1.5668	1.8187	0
13/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	7289.9600	6756.3700	7.2900	6.7564	0
13/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	507.8900	609.8700	0.5079	0.6099	1,000
13/06/2024	R035 On 06-February-25			Bond Future	11.9547	12.0844	86.2714	85.6218	0
13/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	4364.6800	3971.3400	4.3647	3.9713	0
13/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	2114.3700	2370.6900	2.1144	2.3707	0
13/06/2024	R035 On 08-May-25			Bond Future	12.0769	12.2123	83.6435	82.9793	0
13/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2264.5200	2023.0500	2.2645	2.0231	400
13/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	5388.4000	5811.0700	5.3884	5.8111	0
13/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2935.9500	2647.7400	2.9360	2.6477	0
13/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	4419.5900	4795.5200	4.4196	4.7955	0
13/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	5458.2600	5043.3700	5.4583	5.0434	0
13/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2460.7600	2710.0100	2.4608	2.7100	400
13/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	7600.6700	7116.0100	7.6007	7.1160	0
13/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1634.9700	1814.4500	1.6350	1.8145	400
13/06/2024	R035 On 07-August-25			Bond Future	12.2192	12.3607	85.4143	84.7357	0
13/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	5232.3900	4837.2300	5.2324	4.8372	0
13/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3189.8000	3473.3000	3.1898	3.4733	0
13/06/2024	R053 On 01-August-24			Bond Future	12.3319	12.4301	98.4822	97.7560	0
13/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	5979.3900	5373.5800	5.9794	5.3736	0
13/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	361.3100	481.7700	0.3613	0.4818	0
13/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	6037.8200	5429.8800	6.0378	5.4299	0
13/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	353.2800	471.6100	0.3533	0.4716	0
13/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	6096.3200	5486.2800	6.0963	5.4863	0
13/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	345.4200	461.6500	0.3454	0.4617	0
13/06/2024	R053 On 07-November-24			Bond Future	12.4489	12.5513	94.9382	94.1947	3,637
13/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	4736.3900	4291.2100	4.7364	4.2912	0
13/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2300.3900	2598.7600	2.3004	2.5988	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	4781.8500	4334.3600	4.7819	4.3344	0
13/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2276.2000	2572.2600	2.2762	2.5723	0
13/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	4827.4500	4377.6800	4.8275	4.3777	0
13/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2252.2400	2546.0200	2.2522	2.5460	0
13/06/2024	R053 On 06-February-25			Bond Future	12.5631	12.6696	97.0202	96.2602	0
13/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	5733.3600	5282.2200	5.7334	5.2822	0
13/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3093.4400	3402.3100	3.0934	3.4023	0
13/06/2024	R053 On 08-May-25			Bond Future	12.6817	12.7925	93.2717	92.4947	0
13/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	4837.5300	4452.8000	4.8375	4.4528	0
13/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5133.1000	5525.3200	5.1331	5.5253	0
13/06/2024	R053 On 07-August-25			Bond Future	12.8137	12.9291	95.2437	94.4498	0
13/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	6924.6700	6465.9400	6.9247	6.4659	0
13/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	4515.0600	4850.2000	4.5151	4.8502	0
13/06/2024	R186 On 01-August-24			Bond Future	8.9055	8.9588	104.6443	104.5300	86,416
13/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	119.1700	94.2200	0.1192	0.0942	0
13/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	604.3500	693.7000	0.6044	0.6937	0
13/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	125.8900	99.8800	0.1259	0.0999	0
13/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	589.4900	677.7800	0.5895	0.6778	0
13/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	132.7100	105.6500	0.1327	0.1057	0
13/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	574.7300	661.9700	0.5747	0.6620	0
13/06/2024	R186 On 07-November-24			Bond Future	8.9030	8.9640	107.1189	107.0018	23,884
13/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	913.3400	846.3500	0.9133	0.8464	0
13/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	478.3800	528.4900	0.4784	0.5285	0
13/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	926.6500	859.1700	0.9267	0.8592	0
13/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	472.5800	522.2000	0.4726	0.5222	0
13/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	940.2900	872.3300	0.9403	0.8723	0
13/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	467.1200	516.2600	0.4671	0.5163	0
13/06/2024	R186 On 06-February-25			Bond Future	8.9049	8.9750	104.1528	104.0329	0
13/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	905.1000	842.6700	0.9051	0.8427	0
13/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	691.4300	748.9000	0.6914	0.7489	0
13/06/2024	R186 On 08-May-25			Bond Future	8.9130	8.9953	106.4340	106.3112	0
13/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	473.9000	431.3800	0.4739	0.4314	0
13/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1137.9500	1218.2000	1.1380	1.2182	0
13/06/2024	R186 On 07-August-25			Bond Future	8.9789	9.0779	103.3732	103.2473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	976.2000	907.7900	0.9762	0.9078	1,983
13/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	670.2400	727.6600	0.6702	0.7277	0
13/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1385.0100	1304.0900	1.3850	1.3041	0
13/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	498.9800	543.8900	0.4990	0.5439	0
13/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1954.0100	1861.2400	1.9540	1.8612	0
13/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	355.6300	388.6900	0.3556	0.3887	1,983
13/06/2024	R202 On 01-August-24			Bond Future	259.9372	259.8950	259.9372	259.8950	481
13/06/2024	R202 On 07-November-24			Bond Future	266.1525	266.1090	266.1525	266.1090	520
13/06/2024	R202 On 06-February-25			Bond Future	266.8179	266.7724	266.8179	266.7724	0
13/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	27.8700	0.0000	0.0279	0.0000	0
13/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	17.6300	0.0000	0.0176	0
13/06/2024	R202 On 08-May-25			Bond Future	272.7251	272.6781	272.7251	272.6781	0
13/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	415.1300	368.0700	0.4151	0.3681	0
13/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	R202 On 07-August-25			Bond Future	273.2082	273.1580	273.2082	273.1580	0
13/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	1608.2000	1558.0400	1.6082	1.5580	0
13/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	R209 On 01-August-24			Bond Future	11.8131	11.9316	67.4403	66.8911	11,461
13/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1109.0900	872.9700	1.1091	0.8730	0
13/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	1263.9200	1576.9900	1.2639	1.5770	0
13/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1132.8200	893.2800	1.1328	0.8933	0
13/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	1240.8800	1550.5300	1.2409	1.5505	0
13/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1156.8200	913.8800	1.1568	0.9139	0
13/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	1218.1500	1524.4000	1.2182	1.5244	0
13/06/2024	R209 On 07-November-24			Bond Future	11.9226	12.0458	65.8776	65.3154	5,237
13/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	2819.2100	2493.1300	2.8192	2.4931	0
13/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1518.2100	1754.3700	1.5182	1.7544	0
13/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	2847.6400	2519.7300	2.8476	2.5197	0
13/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1502.0100	1736.3400	1.5020	1.7363	0
13/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	2876.0100	2546.2900	2.8760	2.5463	0
13/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1485.8000	1718.3200	1.4858	1.7183	0
13/06/2024	R209 On 06-February-25			Bond Future	12.0306	12.1585	67.3225	66.7479	0
13/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	3762.5900	3419.0900	3.7626	3.4191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1948.0100	2179.1700	1.9480	2.1792	0
13/06/2024	R209 On 08-May-25			Bond Future	12.1435	12.2765	65.6396	65.0521	0
13/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	2708.3700	2446.3100	2.7084	2.4463	0
13/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3848.5600	4173.9700	3.8486	4.1740	0
13/06/2024	R209 On 07-August-25			Bond Future	12.2717	12.4100	67.0290	66.4288	0
13/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	4712.9400	4363.8200	4.7129	4.3638	0
13/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2962.2200	3213.3200	2.9622	3.2133	0
13/06/2024	R210 On 01-August-24			Bond Future	239.8253	239.9596	239.8253	239.9596	1,448
13/06/2024	R210 On 07-November-24			Bond Future	242.2128	242.3500	242.2128	242.3500	0
13/06/2024	R210 On 06-February-25			Bond Future	247.5834	247.7230	247.5834	247.7230	0
13/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7973.4000	8113.0100	7.9734	8.1130	0
13/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	R210 On 08-May-25			Bond Future	249.6357	249.7774	249.6357	249.7774	0
13/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1605.7000	1747.3900	1.6057	1.7474	0
13/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	R210 On 07-August-25			Bond Future	254.9865	255.1302	254.9865	255.1302	0
13/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6546.5200	6690.1800	6.5465	6.6902	0
13/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2024	R213 On 01-August-24			Bond Future	10.6487	10.7523	86.0871	85.6603	24,579
13/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1577.5700	1332.0100	1.5776	1.3320	0
13/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	710.0900	891.3600	0.7101	0.8914	0
13/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1605.1600	1357.2100	1.6052	1.3572	0
13/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	696.9100	875.7900	0.6969	0.8758	0
13/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1632.9300	1382.6100	1.6329	1.3826	0
13/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	683.9400	860.4500	0.6839	0.8605	0
13/06/2024	R213 On 07-November-24			Bond Future	10.7459	10.8553	84.5611	84.1242	56,676
13/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2894.2300	2617.1000	2.8942	2.6171	0
13/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1060.3100	1220.1500	1.0603	1.2202	0
13/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2920.9700	2642.4900	2.9210	2.6425	0
13/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1048.0900	1206.5800	1.0481	1.2066	0
13/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2947.8100	2667.9900	2.9478	2.6680	0
13/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1036.0000	1193.1500	1.0360	1.1932	0
13/06/2024	R213 On 06-February-25			Bond Future	10.8484	10.9639	86.4162	85.9694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3412.5100	3136.9200	3.4125	3.1369	0
13/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1492.9400	1664.0900	1.4929	1.6641	0
13/06/2024	R213 On 08-May-25			Bond Future	10.9516	11.0734	84.7463	84.2895	0
13/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1866.2800	1686.4900	1.8663	1.6865	0
13/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	3509.8000	3786.7800	3.5098	3.7868	0
13/06/2024	R213 On 07-August-25			Bond Future	11.0801	11.2090	86.5418	86.0750	0
13/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	4193.1700	3910.7200	4.1932	3.9107	0
13/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2118.4400	2302.8000	2.1184	2.3028	0
13/06/2024	R214 On 01-August-24			Bond Future	12.1717	12.2594	62.7815	62.3631	15,836
13/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1167.2200	980.7700	1.1672	0.9808	0
13/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	1223.5200	1455.4900	1.2235	1.4555	0
13/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1192.1200	1003.0200	1.1921	1.0030	0
13/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	1200.4200	1429.7400	1.2004	1.4297	0
13/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1217.2000	1025.4500	1.2172	1.0255	0
13/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	1177.5600	1404.2300	1.1776	1.4042	0
13/06/2024	R214 On 07-November-24			Bond Future	12.2817	12.3728	60.9588	60.5305	1,770
13/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2948.1400	2693.6100	2.9481	2.6936	0
13/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1471.4700	1645.2700	1.4715	1.6453	0
13/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2977.6100	2721.7000	2.9776	2.7217	0
13/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1455.4700	1627.8900	1.4555	1.6279	0
13/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	3007.2000	2749.9200	3.0072	2.7499	0
13/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1439.6300	1610.6800	1.4396	1.6107	0
13/06/2024	R214 On 06-February-25			Bond Future	12.3919	12.4863	62.2960	61.8581	0
13/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3564.1100	3310.3400	3.5641	3.3103	0
13/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2108.7600	2292.8500	2.1088	2.2929	0
13/06/2024	R214 On 08-May-25			Bond Future	12.5000	12.5978	60.3518	59.9042	0
13/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	3106.2000	2889.7500	3.1062	2.8898	0
13/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3568.7400	3799.9100	3.5687	3.7999	0
13/06/2024	R214 On 07-August-25			Bond Future	12.6225	12.7241	61.6295	61.1721	0
13/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	4657.2000	4393.9400	4.6572	4.3939	0
13/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3114.7800	3308.9200	3.1148	3.3089	0
13/06/2024	R248 On 01-August-24			Bond Future	12.3245	12.4226	76.4964	75.9313	256,206
13/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	1353.6800	1106.8100	1.3537	1.1068	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	1496.0200	1814.3000	1.4960	1.8143	0
13/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	1383.2800	1132.7800	1.3833	1.1328	0
13/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	1467.4400	1782.0900	1.4674	1.7821	0
13/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	1413.3400	1159.2000	1.4133	1.1592	0
13/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	1439.4000	1750.4100	1.4394	1.7504	0
13/06/2024	R248 On 07-November-24			Bond Future	12.4400	12.5421	73.8532	73.2746	11,427
13/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	3678.4000	3331.8500	3.6784	3.3319	0
13/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1782.6200	2014.6200	1.7826	2.0146	0
13/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	3713.9300	3365.5700	3.7139	3.3656	0
13/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1763.7200	1993.9100	1.7637	1.9939	0
13/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	3749.5800	3399.4200	3.7496	3.3994	0
13/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1745.0200	1973.4100	1.7450	1.9734	0
13/06/2024	R248 On 06-February-25			Bond Future	12.5557	12.6619	75.4731	74.8817	10,000
13/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	3727.4900	3409.6600	3.7275	3.4097	0
13/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2870.7400	3144.3500	2.8707	3.1444	0
13/06/2024	R248 On 08-May-25			Bond Future	12.6693	12.7795	72.6720	72.0674	0
13/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	3760.8000	3464.7800	3.7608	3.4648	0
13/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4145.3200	4453.8900	4.1453	4.4539	0
13/06/2024	R248 On 07-August-25			Bond Future	12.7978	12.9125	74.2099	73.5921	0
13/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	5662.5200	5299.6100	5.6625	5.2996	0
13/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3486.6700	3741.4700	3.4867	3.7415	0
13/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0