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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
14/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	2025 On 01-August-24			Bond Future	182.1855	182.1873	182.1855	182.1873	4,870
14/06/2024	2025 On 07-November-24			Bond Future	186.5250	186.5434	186.5250	186.5434	4,944
14/06/2024	2029 On 01-August-24			Bond Future	131.8820	131.8669	131.8820	131.8669	9,594
14/06/2024	2029 On 07-November-24			Bond Future	133.6185	133.6149	133.6185	133.6149	0
14/06/2024	2029 On 06-February-25			Bond Future	136.5714	136.5776	136.5714	136.5776	0
14/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4171.4400	4177.6200	4.1714	4.1776	0
14/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2029 On 08-May-25			Bond Future	138.1363	138.1622	138.1363	138.1622	0
14/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	286.3300	312.1500	0.2863	0.3122	0
14/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2029 On 07-August-25			Bond Future	141.0920	141.1243	141.0920	141.1243	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3682.0100	3714.3200	3.6820	3.7143	0
14/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2030 On 01-August-24			Bond Future	10.1766	10.1303	91.1495	91.3298	116,666
14/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1077.2600	1118.0400	1.0773	1.1180	600
14/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	947.2800	807.7100	0.9473	0.8077	0
14/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1451.2300	1507.1700	1.4512	1.5072	0
14/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	702.5000	578.0900	0.7025	0.5781	0
14/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1476.2500	1533.2700	1.4763	1.5333	0
14/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	689.0300	565.7000	0.6890	0.5657	0
14/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1501.6000	1559.7000	1.5016	1.5597	0
14/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	675.9000	553.6500	0.6759	0.5537	0
14/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2400.2600	2493.7500	2.4003	2.4938	600
14/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	353.9800	267.1200	0.3540	0.2671	0
14/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	4372.8800	4520.7700	4.3729	4.5208	0
14/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	92.9000	60.4400	0.0929	0.0604	600
14/06/2024	2030 On 07-November-24			Bond Future	10.2551	10.2036	93.2966	93.4894	39,772
14/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1605.6200	1661.1900	1.6056	1.6612	600
14/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1774.5200	1637.2100	1.7745	1.6372	0
14/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2723.3800	2793.7100	2.7234	2.7937	600
14/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	1040.3400	917.7900	1.0403	0.9178	0
14/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2799.0000	2870.6300	2.7990	2.8706	0
14/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	1006.3300	885.0800	1.0063	0.8851	0
14/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2824.4600	2896.4600	2.8245	2.8965	0
14/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	995.2800	874.4000	0.9953	0.8744	0
14/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2850.0100	2922.5700	2.8500	2.9226	0
14/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	984.3500	864.0300	0.9844	0.8640	0
14/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	6200.7200	6345.4700	6.2007	6.3455	0
14/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	259.6500	211.5200	0.2597	0.2115	600
14/06/2024	2030 On 06-February-25			Bond Future	10.3381	10.2815	91.3258	91.5299	0
14/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2834.4000	2841.7800	2.8344	2.8418	0
14/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1614.6300	1417.9600	1.6146	1.4180	0
14/06/2024	2030 On 08-May-25			Bond Future	10.4415	10.3772	93.3122	93.5341	0
14/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1536.7300	1585.6000	1.5367	1.5856	0
14/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3322.1300	3149.0800	3.3221	3.1491	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2162.6500	2201.6500	2.1627	2.2017	1,640
14/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2617.4600	2434.5400	2.6175	2.4345	0
14/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2904.3100	2950.7300	2.9043	2.9507	2,280
14/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	2051.9400	1876.4400	2.0519	1.8764	0
14/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5691.5600	5806.4300	5.6916	5.8064	0
14/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	956.6400	849.5900	0.9566	0.8496	1,640
14/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6800.7400	6942.0900	6.8007	6.9421	0
14/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	722.6700	642.1000	0.7227	0.6421	2,280
14/06/2024	2030 On 07-August-25			Bond Future	10.5740	10.5041	91.2742	91.5047	0
14/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2452.8100	2436.6500	2.4528	2.4367	1,054
14/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2762.9100	2516.2400	2.7629	2.5162	0
14/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3703.0600	3703.6900	3.7031	3.7037	0
14/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1959.4500	1729.5700	1.9595	1.7296	0
14/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	6046.3500	6118.2300	6.0464	6.1182	0
14/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	1127.9100	969.2800	1.1279	0.9693	1,054
14/06/2024	2032 On 01-August-24			Bond Future	11.0420	11.0066	88.6880	88.8511	94,205
14/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	1442.8300	1396.5400	1.4428	1.3965	600
14/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	1130.7300	921.3800	1.1307	0.9214	0
14/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	1497.8400	1453.9100	1.4978	1.4539	0
14/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	1094.2200	887.2300	1.0942	0.8872	0
14/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	1525.6800	1482.8400	1.5257	1.4828	0
14/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	1076.3500	870.4500	1.0764	0.8705	0
14/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1553.7600	1512.1400	1.5538	1.5121	0
14/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	1058.7500	854.0700	1.0588	0.8541	0
14/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	2655.4200	2665.6700	2.6554	2.6657	120
14/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	581.3100	428.5000	0.5813	0.4285	0
14/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	3041.2500	3068.4500	3.0413	3.0685	600
14/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	478.6700	342.8100	0.4787	0.3428	0
14/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	3221.3500	3256.0400	3.2214	3.2560	0
14/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	437.9600	309.5900	0.4380	0.3096	100
14/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	5716.1800	5828.6500	5.7162	5.8287	0
14/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	130.1600	79.5700	0.1302	0.0796	600
14/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	6632.4700	6759.6800	6.6325	6.7597	0
14/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	84.2600	48.4100	0.0843	0.0484	11,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	2032 On 07-November-24			Bond Future	11.1526	11.1135	86.6096	86.7844	52,889
14/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2003.7200	2002.8500	2.0037	2.0029	600
14/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	2194.3800	2018.6900	2.1944	2.0187	0
14/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	2935.2500	2949.4500	2.9353	2.9495	0
14/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1529.8600	1369.2400	1.5299	1.3692	0
14/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	2963.4600	2978.2400	2.9635	2.9782	0
14/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1514.2800	1354.2400	1.5143	1.3542	0
14/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	2991.5700	3007.1300	2.9916	3.0071	0
14/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1498.6400	1339.3800	1.4986	1.3394	0
14/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	3339.2800	3364.0200	3.3393	3.3640	600
14/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	1323.5300	1173.4500	1.3235	1.1735	0
14/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	3428.3900	3455.7600	3.4284	3.4558	1,615
14/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	1282.5900	1135.1400	1.2826	1.1351	0
14/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	7864.9400	8005.8000	7.8649	8.0058	0
14/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	286.4300	252.4700	0.2864	0.2525	600
14/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	9334.7800	9508.4800	9.3348	9.5085	0
14/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	150.6500	149.5300	0.1507	0.1495	1,615
14/06/2024	2032 On 06-February-25			Bond Future	11.2644	11.2220	88.5028	88.6879	0
14/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	3857.4200	3800.9200	3.8574	3.8009	0
14/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1902.4500	1660.8700	1.9025	1.6609	0
14/06/2024	2032 On 08-May-25			Bond Future	11.3857	11.3381	86.2606	86.4625	0
14/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2187.7400	2169.5900	2.1877	2.1696	0
14/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	4231.9400	4011.9200	4.2319	4.0119	0
14/06/2024	2032 On 07-August-25			Bond Future	11.5277	11.4767	88.0829	88.2926	0
14/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	4766.6100	4652.1800	4.7666	4.6522	0
14/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2815.0600	2490.9600	2.8151	2.4910	0
14/06/2024	2033 On 01-August-24			Bond Future	123.8577	123.8422	123.8577	123.8422	7,742
14/06/2024	2033 On 07-November-24			Bond Future	125.3052	125.3003	125.3052	125.3003	0
14/06/2024	2033 On 06-February-25			Bond Future	128.0745	128.0788	128.0745	128.0788	0
14/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3134.5200	3138.7800	3.1345	3.1388	0
14/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2033 On 08-May-25			Bond Future	129.3520	129.3746	129.3520	129.3746	0
14/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	1267.9600	1245.4400	1.2680	1.2454	0

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14/06/2024	2033 On 07-August-25			Bond Future	132.1198	132.1485	132.1198	132.1485	0
14/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3469.8400	3498.4800	3.4698	3.4985	0
14/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2037 On 01-August-24			Bond Future	12.1734	12.1129	76.8612	77.1785	185,036
14/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	1220.0200	1277.0300	1.2200	1.2770	0
14/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	1658.2800	1398.0100	1.6583	1.3980	0
14/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	1245.3900	1304.1700	1.2454	1.3042	0
14/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	1630.8800	1372.3800	1.6309	1.3724	0
14/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	1271.0500	1331.6200	1.2711	1.3316	1,383
14/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	1603.8200	1347.1100	1.6038	1.3471	0
14/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	5166.2000	5420.0800	5.1662	5.4201	0
14/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	194.9000	131.5000	0.1949	0.1315	1,383
14/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	8005.6000	8305.7200	8.0056	8.3057	0
14/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	42.8600	25.7000	0.0429	0.0257	1,383
14/06/2024	2037 On 07-November-24			Bond Future	12.2984	12.2341	78.6717	79.0035	12,478
14/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	3360.3400	3337.6300	3.3603	3.3376	0
14/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1981.9500	1627.4300	1.9820	1.6274	0
14/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	3391.8600	3370.2800	3.3919	3.3703	0
14/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1963.4200	1610.0300	1.9634	1.6100	0
14/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	3423.3000	3403.2400	3.4233	3.4032	0
14/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1944.8500	1592.9800	1.9449	1.5930	0
14/06/2024	2037 On 06-February-25			Bond Future	12.4239	12.3557	76.1304	76.4753	0
14/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	4195.4800	4233.3600	4.1955	4.2334	0
14/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2525.7700	2218.7100	2.5258	2.2187	0
14/06/2024	2037 On 08-May-25			Bond Future	12.5617	12.4885	77.7856	78.1493	3,975
14/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	3191.9000	3135.0700	3.1919	3.1351	0
14/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4758.1100	4337.5800	4.7581	4.3376	0
14/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	3955.3800	3885.6400	3.9554	3.8856	15,000
14/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	4013.1000	3579.6600	4.0131	3.5797	0
14/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	6148.3500	6123.0200	6.1484	6.1230	7,500
14/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2615.4100	2226.3800	2.6154	2.2264	0
14/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	6305.1200	6285.1100	6.3051	6.2851	7,500
14/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2541.6200	2157.9100	2.5416	2.1579	0
14/06/2024	2037 On 07-August-25			Bond Future	12.7183	12.6413	75.1674	75.5420	0

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14/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	5256.9700	5160.4600	5.2570	5.1605	0
14/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3862.0900	3390.9600	3.8621	3.3910	0
14/06/2024	2038 On 01-August-24			Bond Future	132.2006	132.1829	132.2006	132.1829	3,162
14/06/2024	2038 On 07-November-24			Bond Future	135.3495	135.3434	135.3495	135.3434	425
14/06/2024	2038 On 06-February-25			Bond Future	136.2148	136.2182	136.2148	136.2182	0
14/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	984.7900	988.2000	0.9848	0.9882	0
14/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2038 On 08-May-25			Bond Future	139.2104	139.2338	139.2104	139.2338	0
14/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	469.5600	446.1700	0.4696	0.4462	0
14/06/2024	2038 On 07-August-25			Bond Future	140.0139	140.0430	140.0139	140.0430	0
14/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	453.8800	483.0000	0.4539	0.4830	0
14/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2040 On 01-August-24			Bond Future	12.4294	12.3640	76.8162	77.1806	42,860
14/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	1128.5800	1182.0500	1.1286	1.1821	680
14/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	1964.4400	1653.5100	1.9644	1.6535	0
14/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	1229.8500	1290.8900	1.2299	1.2909	0
14/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	1840.5700	1537.2100	1.8406	1.5372	0
14/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	1255.9300	1318.8700	1.2559	1.3189	0
14/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	1810.5200	1509.0600	1.8105	1.5091	0
14/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	1282.3200	1347.1700	1.2823	1.3472	0
14/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	1780.8500	1481.3000	1.7809	1.4813	0
14/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	3102.1900	3291.5100	3.1022	3.2915	0
14/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	664.7900	489.7100	0.6648	0.4897	680
14/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	3383.5800	3588.4500	3.3836	3.5885	7,500
14/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	578.4000	418.8700	0.5784	0.4189	0
14/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	5687.4900	5984.7300	5.6875	5.9847	0
14/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	188.3600	121.2000	0.1884	0.1212	680
14/06/2024	2040 On 07-November-24			Bond Future	12.5564	12.4870	78.6256	79.0056	80,767
14/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1539.4000	1473.9400	1.5394	1.4739	640
14/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	4092.0500	3646.6100	4.0921	3.6466	0
14/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	2851.6300	2798.6000	2.8516	2.7986	0
14/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	2614.6600	2181.6500	2.6147	2.1817	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	3613.2800	3589.9900	3.6133	3.5900	0
14/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	2091.2900	1688.0200	2.0913	1.6880	0
14/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	3646.4500	3624.9100	3.6465	3.6249	0
14/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	2071.6500	1670.1300	2.0717	1.6701	0
14/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	3679.9200	3659.7500	3.6799	3.6598	0
14/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	2052.3700	1652.2200	2.0524	1.6522	0
14/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	4691.3700	4720.7400	4.6914	4.7207	0
14/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1559.0700	1208.4600	1.5591	1.2085	640
14/06/2024	2040 On 06-February-25			Bond Future	12.6834	12.6101	75.8326	76.2267	14
14/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	4240.3300	4270.3900	4.2403	4.2704	0
14/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2833.1000	2469.0200	2.8331	2.4690	0
14/06/2024	2040 On 08-May-25			Bond Future	12.8216	12.7432	77.4811	77.8951	3,900
14/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	3726.5400	3643.4800	3.7265	3.6435	0
14/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4744.9600	4247.9100	4.7450	4.2479	0
14/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	4054.7600	3964.9000	4.0548	3.9649	15,000
14/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	4432.9000	3929.0500	4.4329	3.9291	0
14/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	6113.5700	6064.5600	6.1136	6.0646	7,500
14/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	3015.8400	2552.8400	3.0158	2.5528	0
14/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	6340.4100	6298.3200	6.3404	6.2983	7,500
14/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2899.0400	2442.9600	2.8990	2.4430	0
14/06/2024	2040 On 07-August-25			Bond Future	12.9776	12.8953	74.6055	75.0314	0
14/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	5669.8900	5551.4100	5.6699	5.5514	0
14/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	4086.6100	3542.2100	4.0866	3.5422	0
14/06/2024	2044 On 01-August-24			Bond Future	12.5020	12.4264	72.9532	73.3780	115,044
14/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	975.5900	994.5800	0.9756	0.9946	0
14/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	2234.3700	1828.5100	2.2344	1.8285	0
14/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	998.4200	1018.9500	0.9984	1.0190	0
14/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	2199.7300	1795.4100	2.1997	1.7954	0
14/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1021.5700	1043.5600	1.0216	1.0436	0
14/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	2165.4700	1762.6100	2.1655	1.7626	0
14/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	3317.7800	3522.0900	3.3178	3.5221	0
14/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	620.6600	400.1200	0.6207	0.4001	5,000
14/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	4363.6300	4634.0600	4.3636	4.6341	0
14/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	375.2000	220.7800	0.3752	0.2208	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
14/06/2024	2044 On 07-November-24			Bond Future	12.6240	12.5441	74.6715	75.1131	234
14/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	3554.1200	3628.7900	3.5541	3.6288	0
14/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	2062.7400	1695.8500	2.0627	1.6959	0
14/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	3587.4100	3663.7100	3.5874	3.6637	0
14/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	2042.9600	1677.7000	2.0430	1.6777	0
14/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	3620.8100	3698.7400	3.6208	3.6987	0
14/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	2023.3600	1659.7300	2.0234	1.6597	0
14/06/2024	2044 On 06-February-25			Bond Future	12.7456	12.6616	71.9175	72.3742	0
14/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	4321.9700	4284.4600	4.3220	4.2845	0
14/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2863.6100	2369.3400	2.8636	2.3693	0
14/06/2024	2044 On 08-May-25			Bond Future	12.8773	12.7880	73.4808	73.9582	0
14/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	3789.9500	3783.4900	3.7900	3.7835	0
14/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4634.0100	4150.1500	4.6340	4.1502	0
14/06/2024	2044 On 07-August-25			Bond Future	13.0254	12.9318	70.6459	71.1364	0
14/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	5746.8100	5626.9400	5.7468	5.6269	0
14/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	4138.9400	3528.5600	4.1389	3.5286	0
14/06/2024	2046 On 01-August-24			Bond Future	114.8539	115.3570	114.8539	115.3570	12,767
14/06/2024	2046 On 07-November-24			Bond Future	115.3821	115.9074	115.3821	115.9074	4,862
14/06/2024	2046 On 06-February-25			Bond Future	117.9318	118.4773	117.9318	118.4773	0
14/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	3921.8000	4467.3400	3.9218	4.4673	0
14/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2046 On 08-May-25			Bond Future	118.2637	118.8379	118.2637	118.8379	0
14/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	3706.2600	3132.1500	3.7063	3.1322	0
14/06/2024	2046 On 07-August-25			Bond Future	120.7926	121.3841	120.7926	121.3841	0
14/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	2102.5800	2694.1200	2.1026	2.6941	0
14/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2050 On 01-August-24			Bond Future	113.8285	114.1937	113.8285	114.1937	11,361
14/06/2024	2050 On 07-November-24			Bond Future	116.5400	116.9241	116.5400	116.9241	4,091
14/06/2024	2050 On 06-February-25			Bond Future	116.7475	117.1484	116.7475	117.1484	0
14/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	1147.5400	1548.3700	1.1475	1.5484	0
14/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2050 On 08-May-25			Bond Future	119.3152	119.7417	119.3152	119.7417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	1844.8500	1418.3100	1.8449	1.4183	0
14/06/2024	2050 On 07-August-25			Bond Future	119.4433	119.8834	119.4433	119.8834	0
14/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	446.7000	6.6500	0.4467	0.0067	0
14/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	AL37 On 01-August-24			Index Future	974.8560	976.7140	974.8560	976.7140	0
14/06/2024	AL37 On 07-November-24			Index Future	997.8200	999.8110	997.8200	999.8110	0
14/06/2024	AL37 On 06-February-25			Index Future	1019.6400	1021.7490	1019.6400	1,021.7490	0
14/06/2024	AL37 On 08-May-25			Index Future	1041.8470	1044.1500	1041.8470	1,044.1500	0
14/06/2024	AL37 On 07-August-25			Index Future	1063.9300	1066.3280	1063.9300	1,066.3280	0
14/06/2024	AL7T On 01-August-24			Index Future	1133.5850	1136.6600	1133.5850	1,136.6600	0
14/06/2024	AL7T On 07-November-24			Index Future	1160.2880	1163.5390	1160.2880	1,163.5390	0
14/06/2024	AL7T On 06-February-25			Index Future	1185.6600	1189.0700	1185.6600	1,189.0700	0
14/06/2024	AL7T On 08-May-25			Index Future	1211.4830	1215.1390	1211.4830	1,215.1390	0
14/06/2024	AL7T On 07-August-25			Index Future	1237.1630	1240.9490	1237.1630	1,240.9490	0
14/06/2024	ALBI On 01-August-24			Index Future	983.7600	986.8190	983.7600	986.8190	126
14/06/2024	ALBI On 07-November-24			Index Future	1006.9340	1010.1540	1006.9340	1,010.1540	16
14/06/2024	ALBI On 06-February-25			Index Future	1028.9530	1032.3190	1028.9530	1,032.3190	0
14/06/2024	ALBI On 08-May-25			Index Future	1051.3630	1054.9520	1051.3630	1,054.9520	0
14/06/2024	ALBI On 07-August-25			Index Future	1073.6480	1077.3600	1073.6480	1,077.3600	0
14/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	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
14/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	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
14/06/2024	ES33 On 01-August-24			Bond Future	12.5502	12.5154	75.9538	76.1046	0
14/06/2024	ES33 On 07-November-24			Bond Future	12.7141	12.6760	73.9600	74.1212	0
14/06/2024	ES33 On 06-February-25			Bond Future	12.8810	12.8399	75.5940	75.7641	0
14/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	1862.3800	2032.5500	1.8624	2.0326	0
14/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	ES33 On 08-May-25			Bond Future	13.0538	13.0081	73.4513	73.6360	0
14/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	1320.7000	1136.0100	1.3207	1.1360	0
14/06/2024	ES33 On 07-August-25			Bond Future	13.2475	13.1987	75.0186	75.2102	0
14/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	1213.9600	1405.6100	1.2140	1.4056	0
14/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	ES42 On 01-August-24			Bond Future	12.9885	12.9079	71.5185	71.9332	0
14/06/2024	ES42 On 07-November-24			Bond Future	13.1350	13.0496	68.9535	69.3845	0
14/06/2024	ES42 On 06-February-25			Bond Future	13.2769	13.1870	70.4762	70.9219	0
14/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2082.7500	2528.4400	2.0828	2.5284	0
14/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	ES42 On 08-May-25			Bond Future	13.4289	13.3331	67.7564	68.2222	0
14/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	874.5100	408.7100	0.8745	0.4087	0
14/06/2024	ES42 On 07-August-25			Bond Future	13.5923	13.4920	69.1995	69.6780	0
14/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	927.3700	1405.7800	0.9274	1.4058	0
14/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GOVI On 01-August-24			GOVI	969.1740	972.1340	969.1740	972.1340	733
14/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	258040.0000	287640.0000	25.8040	28.7640	0
14/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	257940.0000	287540.0000	25.7940	28.7540	0
14/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	257840.0000	287440.0000	25.7840	28.7440	0
14/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GOVI On 07-November-24			GOVI	992.0040	995.1220	992.0040	995.1220	0
14/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	432240.0000	463420.0000	43.2240	46.3420	0
14/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	432140.0000	463320.0000	43.2140	46.3320	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	432040.0000	463220.0000	43.2040	46.3220	0
14/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GOVI On 06-February-25			GOVI	1013.6970	1016.9570	1013.6970	1,016.9570	0
14/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	416970.0000	449570.0000	41.6970	44.9570	0
14/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GOVI On 08-May-25			GOVI	1035.7750	1039.2530	1035.7750	1,039.2530	0
14/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	137750.0000	172530.0000	13.7750	17.2530	0
14/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GOVI On 07-August-25			GOVI	1057.7300	1061.3270	1057.7300	1,061.3270	0
14/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	467300.0000	503270.0000	46.7300	50.3270	0
14/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/06/2024	IGOV On 01-August-24			Index Future	353.0930	353.5440	353.0930	353.5440	587
14/06/2024	IGOV On 07-November-24			Index Future	361.5030	361.9970	361.5030	361.9970	16
14/06/2024	IGOV On 06-February-25			Index Future	369.4920	370.0240	369.4920	370.0240	0
14/06/2024	IGOV On 08-May-25			Index Future	377.6220	378.2180	377.6220	378.2180	0
14/06/2024	IGOV On 07-August-25			Index Future	385.7060	386.3320	385.7060	386.3320	0
14/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/06/2024	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
14/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
14/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
14/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
14/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
14/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
14/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3570	91.6230	91.6430	0
14/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3770	91.6330	91.6230	0
14/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.3670	91.7050	91.6330	0
14/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.2950	91.6600	91.7050	0
14/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3400	91.6280	91.6600	0
14/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/06/2024	R035 On 01-August-24			Bond Future	11.7665	11.7110	86.5897	86.8809	71,090
14/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	1494.1500	1564.5600	1.4942	1.5646	0
14/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	1371.4900	1150.7100	1.3715	1.1507	0
14/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1522.4100	1594.8200	1.5224	1.5948	0
14/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	1347.5900	1128.8100	1.3476	1.1288	0
14/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1551.0700	1625.2500	1.5511	1.6253	0
14/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	1324.1300	1107.1200	1.3241	1.1071	0
14/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	2857.8600	3007.4700	2.8579	3.0075	5,100
14/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	633.5500	491.9700	0.6336	0.4920	0
14/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	3846.4100	4039.6400	3.8464	4.0396	0
14/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	377.0300	279.0700	0.3770	0.2791	5,100
14/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	4053.7700	4254.5400	4.0538	4.2545	0
14/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	338.6100	248.1900	0.3386	0.2482	2,740
14/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	6445.8000	6705.3700	6.4458	6.7054	0
14/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	96.2100	64.5900	0.0962	0.0646	7,500
14/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	6579.2900	6840.7200	6.5793	6.8407	0
14/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	89.5800	59.8200	0.0896	0.0598	8,650
14/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	7113.7200	7381.6700	7.1137	7.3817	0
14/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	67.1300	43.8900	0.0671	0.0439	8,000
14/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	7247.3500	7516.7200	7.2474	7.5167	0
14/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	62.4300	40.6100	0.0624	0.0406	0
14/06/2024	R035 On 07-November-24			Bond Future	11.8912	11.8316	84.1140	84.4197	85,243
14/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	3350.7400	3334.1000	3.3507	3.3341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1940.2400	1617.9700	1.9402	1.6180	0
14/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	3382.2100	3366.9700	3.3822	3.3670	0
14/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1921.7500	1600.8800	1.9218	1.6009	0
14/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	3413.8000	3399.7600	3.4138	3.3998	0
14/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1903.4200	1583.7500	1.9034	1.5838	0
14/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	3445.5000	3432.6600	3.4455	3.4327	1,000
14/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1885.2500	1566.7800	1.8853	1.5668	0
14/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	7149.4600	7289.9600	7.1495	7.2900	0
14/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	673.0200	507.8900	0.6730	0.5079	1,000
14/06/2024	R035 On 06-February-25			Bond Future	12.0181	11.9547	85.9529	86.2714	0
14/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	4315.0700	4364.6800	4.3151	4.3647	0
14/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	2383.3300	2114.3700	2.3833	2.1144	0
14/06/2024	R035 On 08-May-25			Bond Future	12.1456	12.0769	83.3058	83.6435	0
14/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2282.2700	2264.5200	2.2823	2.2645	400
14/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	5743.8600	5388.4000	5.7439	5.3884	0
14/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	2974.7800	2935.9500	2.9748	2.9360	0
14/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	4796.1300	4419.5900	4.7961	4.4196	0
14/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	5480.3700	5458.2600	5.4804	5.4583	0
14/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2820.5800	2460.7600	2.8206	2.4608	400
14/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	7555.3400	7600.6700	7.5553	7.6007	0
14/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1927.3500	1634.9700	1.9274	1.6350	400
14/06/2024	R035 On 07-August-25			Bond Future	12.2916	12.2192	85.0660	85.4143	0
14/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	5314.9100	5232.3900	5.3149	5.2324	0
14/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3620.6500	3189.8000	3.6207	3.1898	0
14/06/2024	R053 On 01-August-24			Bond Future	12.4077	12.3319	97.9211	98.4822	0
14/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	5609.7200	5979.3900	5.6097	5.9794	0
14/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	552.7700	361.3100	0.5528	0.3613	0
14/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	5665.2800	6037.8200	5.6653	6.0378	0
14/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	541.8700	353.2800	0.5419	0.3533	0
14/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	5720.9500	6096.3200	5.7210	6.0963	0
14/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	531.1800	345.4200	0.5312	0.3454	0
14/06/2024	R053 On 07-November-24			Bond Future	12.5291	12.4489	94.3552	94.9382	3,637
14/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	4669.9000	4736.3900	4.6699	4.7364	0
14/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2816.9700	2300.3900	2.8170	2.3004	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	4713.1900	4781.8500	4.7132	4.7819	0
14/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2790.6100	2276.2000	2.7906	2.2762	0
14/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	4756.6200	4827.4500	4.7566	4.8275	0
14/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2764.4800	2252.2400	2.7645	2.2522	0
14/06/2024	R053 On 06-February-25			Bond Future	12.6474	12.5631	96.4174	97.0202	0
14/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	5831.1700	5733.3600	5.8312	5.7334	0
14/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3794.0800	3093.4400	3.7941	3.0934	0
14/06/2024	R053 On 08-May-25			Bond Future	12.7714	12.6817	92.6418	93.2717	0
14/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	4995.8000	4837.5300	4.9958	4.8375	0
14/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5921.2200	5133.1000	5.9212	5.1331	0
14/06/2024	R053 On 07-August-25			Bond Future	12.9076	12.8137	94.5967	95.2437	0
14/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	7078.2700	6924.6700	7.0783	6.9247	0
14/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	5315.6600	4515.0600	5.3157	4.5151	0
14/06/2024	R186 On 01-August-24			Bond Future	8.9387	8.9055	104.5730	104.6443	79,143
14/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	114.5500	119.1700	0.1146	0.1192	0
14/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	671.0800	604.3500	0.6711	0.6044	0
14/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	121.3100	125.8900	0.1213	0.1259	0
14/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	656.2600	589.4900	0.6563	0.5895	0
14/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	128.1900	132.7100	0.1282	0.1327	0
14/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	641.5600	574.7300	0.6416	0.5747	0
14/06/2024	R186 On 07-November-24			Bond Future	8.9460	8.9030	107.0364	107.1189	23,884
14/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	894.9600	913.3400	0.8950	0.9133	0
14/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	542.5500	478.3800	0.5426	0.4784	0
14/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	907.8500	926.6500	0.9079	0.9267	0
14/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	536.3300	472.5800	0.5363	0.4726	0
14/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	920.8100	940.2900	0.9208	0.9403	0
14/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	530.1900	467.1200	0.5302	0.4671	0
14/06/2024	R186 On 06-February-25			Bond Future	8.9587	8.9049	104.0607	104.1528	0
14/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	890.3300	905.1000	0.8903	0.9051	0
14/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	768.7300	691.4300	0.7687	0.6914	0
14/06/2024	R186 On 08-May-25			Bond Future	8.9863	8.9130	106.3247	106.4340	0
14/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	467.8100	473.9000	0.4678	0.4739	0
14/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1241.2000	1137.9500	1.2412	1.1380	0
14/06/2024	R186 On 07-August-25			Bond Future	9.0701	8.9789	103.2573	103.3732	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	985.4500	976.2000	0.9855	0.9762	1,983
14/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	795.3800	670.2400	0.7954	0.6702	0
14/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1381.5900	1385.0100	1.3816	1.3850	0
14/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	611.4500	498.9800	0.6115	0.4990	0
14/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1924.4100	1954.0100	1.9244	1.9540	0
14/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	441.9200	355.6300	0.4419	0.3556	1,983
14/06/2024	R202 On 01-August-24			Bond Future	259.9709	259.9372	259.9709	259.9372	481
14/06/2024	R202 On 07-November-24			Bond Future	266.1633	266.1525	266.1633	266.1525	520
14/06/2024	R202 On 06-February-25			Bond Future	266.8098	266.8179	266.8098	266.8179	0
14/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	19.8200	27.8700	0.0198	0.0279	0
14/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	R202 On 08-May-25			Bond Future	272.6783	272.7251	272.6783	272.7251	0
14/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	368.2600	415.1300	0.3683	0.4151	0
14/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	R202 On 07-August-25			Bond Future	273.1502	273.2082	273.1502	273.2082	0
14/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	1550.1500	1608.2000	1.5502	1.6082	0
14/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	R209 On 01-August-24			Bond Future	11.8686	11.8131	67.1825	67.4403	11,461
14/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1065.9600	1109.0900	1.0660	1.1091	0
14/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	1478.5500	1263.9200	1.4786	1.2639	0
14/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1088.2600	1132.8200	1.0883	1.1328	0
14/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	1454.0800	1240.8800	1.4541	1.2409	0
14/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1110.8300	1156.8200	1.1108	1.1568	0
14/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	1429.9200	1218.1500	1.4299	1.2182	0
14/06/2024	R209 On 07-November-24			Bond Future	11.9816	11.9226	65.6078	65.8776	5,237
14/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	2846.1000	2819.2100	2.8461	2.8192	0
14/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1814.9600	1518.2100	1.8150	1.5182	0
14/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	2873.4700	2847.6400	2.8735	2.8476	0
14/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1797.7000	1502.0100	1.7977	1.5020	0
14/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	2900.9300	2876.0100	2.9009	2.8760	0
14/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1780.5800	1485.8000	1.7806	1.4858	0
14/06/2024	R209 On 06-February-25			Bond Future	12.0928	12.0306	67.0419	67.3225	0
14/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	3731.1000	3762.5900	3.7311	3.7626	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	2197.1100	1948.0100	2.1971	1.9480	0
14/06/2024	R209 On 08-May-25			Bond Future	12.2104	12.1435	65.3432	65.6396	0
14/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	2763.7800	2708.3700	2.7638	2.7084	0
14/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	4200.3800	3848.5600	4.2004	3.8486	0
14/06/2024	R209 On 07-August-25			Bond Future	12.3418	12.2717	66.7236	67.0290	0
14/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	4729.3600	4712.9400	4.7294	4.7129	0
14/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	3284.0100	2962.2200	3.2840	2.9622	0
14/06/2024	R210 On 01-August-24			Bond Future	239.5991	239.8253	239.5991	239.8253	1,448
14/06/2024	R210 On 07-November-24			Bond Future	241.9597	242.2128	241.9597	242.2128	0
14/06/2024	R210 On 06-February-25			Bond Future	247.3067	247.5834	247.3067	247.5834	0
14/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7696.7000	7973.4000	7.6967	7.9734	0
14/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	R210 On 08-May-25			Bond Future	249.3179	249.6357	249.3179	249.6357	0
14/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1287.8800	1605.7000	1.2879	1.6057	0
14/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	R210 On 07-August-25			Bond Future	254.6512	254.9865	254.6512	254.9865	0
14/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6211.2100	6546.5200	6.2112	6.5465	0
14/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/06/2024	R213 On 01-August-24			Bond Future	10.6895	10.6487	85.9188	86.0871	27,086
14/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1592.7800	1577.5700	1.5928	1.5776	0
14/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	893.6700	710.0900	0.8937	0.7101	0
14/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1619.1100	1605.1600	1.6191	1.6052	0
14/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	879.2300	696.9100	0.8792	0.6969	0
14/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1645.4900	1632.9300	1.6455	1.6329	0
14/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	864.8700	683.9400	0.8649	0.6839	0
14/06/2024	R213 On 07-November-24			Bond Future	10.7908	10.7459	84.3812	84.5611	56,676
14/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	2855.9200	2894.2300	2.8559	2.8942	0
14/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	1201.9200	1060.3100	1.2019	1.0603	0
14/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	2882.0700	2920.9700	2.8821	2.9210	0
14/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	1189.1100	1048.0900	1.1891	1.0481	0
14/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	2908.5000	2947.8100	2.9085	2.9478	0
14/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	1176.6100	1036.0000	1.1766	1.0360	0
14/06/2024	R213 On 06-February-25			Bond Future	10.8975	10.8484	86.2261	86.4162	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3392.1500	3412.5100	3.3922	3.4125	0
14/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1662.6800	1492.9400	1.6627	1.4929	0
14/06/2024	R213 On 08-May-25			Bond Future	11.0066	10.9516	84.5397	84.7463	0
14/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1859.0000	1866.2800	1.8590	1.8663	0
14/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	3709.0500	3509.8000	3.7091	3.5098	0
14/06/2024	R213 On 07-August-25			Bond Future	11.1392	11.0801	86.3274	86.5418	0
14/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	4208.6200	4193.1700	4.2086	4.1932	0
14/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2348.3400	2118.4400	2.3483	2.1184	0
14/06/2024	R214 On 01-August-24			Bond Future	12.2525	12.1717	62.3959	62.7815	15,836
14/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1078.6600	1167.2200	1.0787	1.1672	0
14/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	1520.5800	1223.5200	1.5206	1.2235	0
14/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1101.3200	1192.1200	1.1013	1.1921	0
14/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	1495.2400	1200.4200	1.4952	1.2004	0
14/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1124.3200	1217.2000	1.1243	1.2172	0
14/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	1470.3000	1177.5600	1.4703	1.1776	0
14/06/2024	R214 On 07-November-24			Bond Future	12.3668	12.2817	60.5586	60.9588	1,770
14/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	2925.2400	2948.1400	2.9252	2.9481	0
14/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1848.7300	1471.4700	1.8487	1.4715	0
14/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	2953.1400	2977.6100	2.9531	2.9776	0
14/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1831.1600	1455.4700	1.8312	1.4555	0
14/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	2981.1400	3007.2000	2.9811	3.0072	0
14/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1813.7300	1439.6300	1.8137	1.4396	0
14/06/2024	R214 On 06-February-25			Bond Future	12.4810	12.3919	61.8826	62.2960	0
14/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3501.0800	3564.1100	3.5011	3.5641	0
14/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2459.1500	2108.7600	2.4592	2.1088	0
14/06/2024	R214 On 08-May-25			Bond Future	12.5942	12.5000	59.9205	60.3518	0
14/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	3138.6200	3106.2000	3.1386	3.1062	0
14/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	4032.4100	3568.7400	4.0324	3.5687	0
14/06/2024	R214 On 07-August-25			Bond Future	12.7209	12.6225	61.1866	61.6295	0
14/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	4654.1100	4657.2000	4.6541	4.6572	0
14/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3554.5900	3114.7800	3.5546	3.1148	0
14/06/2024	R248 On 01-August-24			Bond Future	12.3951	12.3245	76.0885	76.4964	256,214
14/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	1342.0500	1353.6800	1.3421	1.3537	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	1892.3000	1496.0200	1.8923	1.4960	0
14/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	1369.6100	1383.2800	1.3696	1.3833	0
14/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	1861.6800	1467.4400	1.8617	1.4674	0
14/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	1397.4800	1413.3400	1.3975	1.4133	0
14/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	1831.4500	1439.4000	1.8315	1.4394	0
14/06/2024	R248 On 07-November-24			Bond Future	12.5147	12.4400	73.4291	73.8532	11,427
14/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	3635.2700	3678.4000	3.6353	3.6784	0
14/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	2163.6000	1782.6200	2.1636	1.7826	0
14/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	3669.2000	3713.9300	3.6692	3.7139	0
14/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	2143.1000	1763.7200	2.1431	1.7637	0
14/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	3703.2400	3749.5800	3.7032	3.7496	0
14/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	2122.7900	1745.0200	2.1228	1.7450	0
14/06/2024	R248 On 06-February-25			Bond Future	12.6344	12.5557	75.0342	75.4731	10,000
14/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	3832.8100	3727.4900	3.8328	3.7275	0
14/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	3414.9800	2870.7400	3.4150	2.8707	0
14/06/2024	R248 On 08-May-25			Bond Future	12.7528	12.6693	72.2130	72.6720	0
14/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	3802.2100	3760.8000	3.8022	3.7608	0
14/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4645.7800	4145.3200	4.6458	4.1453	0
14/06/2024	R248 On 07-August-25			Bond Future	12.8852	12.7978	73.7381	74.2099	0
14/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	5811.8500	5662.5200	5.8119	5.6625	0
14/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	4107.7400	3486.6700	4.1077	3.4867	0
14/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0