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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
19/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	2025 On 01-August-24			Bond Future	182.1624	182.1793	182.1624	182.1793	4,870
19/06/2024	2025 On 07-November-24			Bond Future	186.5021	186.5189	186.5021	186.5189	4,870
19/06/2024	2029 On 01-August-24			Bond Future	132.4307	132.0192	132.4307	132.0192	9,594
19/06/2024	2029 On 07-November-24			Bond Future	134.1834	133.7588	134.1834	133.7588	0
19/06/2024	2029 On 06-February-25			Bond Future	137.1501	136.7151	137.1501	136.7151	0
19/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4750.0500	4315.1200	4.7501	4.3151	0
19/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2029 On 08-May-25			Bond Future	138.7321	138.2836	138.7321	138.2836	0
19/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	882.1000	433.5500	0.8821	0.4336	0
19/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2029 On 07-August-25			Bond Future	141.7027	141.2430	141.7027	141.2430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	4292.7300	3832.9600	4.2927	3.8330	0
19/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2030 On 01-August-24			Bond Future	9.7412	9.8822	92.8628	92.3037	116,666
19/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	2154.6300	1747.8400	2.1546	1.7478	600
19/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	311.3300	463.6300	0.3113	0.4636	0
19/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2670.6200	2223.7700	2.6706	2.2238	0
19/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	208.5700	320.8100	0.2086	0.3208	0
19/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2703.8000	2254.7300	2.7038	2.2547	0
19/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	203.2600	313.2800	0.2033	0.3133	0
19/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2737.1600	2285.9300	2.7372	2.2859	0
19/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	198.1400	306.0000	0.1981	0.3060	0
19/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3844.8800	3340.4200	3.8449	3.3404	600
19/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	85.2800	139.9100	0.0853	0.1399	0
19/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	6009.2000	5463.0400	6.0092	5.4630	0
19/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	15.9000	28.8300	0.0159	0.0288	600
19/06/2024	2030 On 07-November-24			Bond Future	9.7919	9.9419	95.0506	94.4781	39,772
19/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2585.6300	2230.7100	2.5856	2.2307	600
19/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1000.5200	1218.1000	1.0005	1.2181	0
19/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3973.1100	3536.0100	3.9731	3.5360	600
19/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	536.0600	671.4600	0.5361	0.6715	0
19/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	4062.6000	3621.4300	4.0626	3.6214	0
19/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	515.9200	647.2500	0.5159	0.6473	0
19/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	4092.6100	3650.1100	4.0926	3.6501	0
19/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	509.4200	639.4200	0.5094	0.6394	0
19/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	4122.6700	3678.8400	4.1227	3.6788	0
19/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	503.0000	631.6700	0.5030	0.6317	0
19/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7807.7800	7271.1700	7.8078	7.2712	0
19/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	112.7000	148.5900	0.1127	0.1486	600
19/06/2024	2030 On 06-February-25			Bond Future	9.8456	10.0052	93.1191	92.5334	0
19/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3999.6700	3592.6300	3.9997	3.5926	0
19/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	986.6400	1165.2900	0.9866	1.1653	0
19/06/2024	2030 On 08-May-25			Bond Future	9.9164	10.0866	95.1455	94.5463	0
19/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2349.7900	2056.7300	2.3498	2.0567	0
19/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2301.8300	2608.0100	2.3018	2.6080	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	3140.3900	2794.0900	3.1404	2.7941	1,640
19/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1761.8400	2014.7800	1.7618	2.0148	0
19/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	4032.3400	3638.7100	4.0323	3.6387	2,280
19/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1346.6100	1552.2200	1.3466	1.5522	0
19/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	7159.3900	6662.9200	7.1594	6.6629	0
19/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	591.1100	693.8800	0.5911	0.6939	1,640
19/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	8349.9100	7829.6800	8.3499	7.8297	0
19/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	438.4800	517.4900	0.4385	0.5175	2,280
19/06/2024	2030 On 07-August-25			Bond Future	10.0119	10.1943	93.1480	92.5349	0
19/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3471.6900	3113.1000	3.4717	3.1131	1,054
19/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	1907.9900	2162.5000	1.9080	2.1625	0
19/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4933.3800	4508.6500	4.9334	4.5087	0
19/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1315.9700	1504.3400	1.3160	1.5043	0
19/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7524.5400	7024.7100	7.5245	7.0247	0
19/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	732.3000	845.5700	0.7323	0.8456	1,054
19/06/2024	2032 On 01-August-24			Bond Future	10.5826	10.7133	90.8354	90.2177	97,476
19/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2829.2600	2369.7000	2.8293	2.3697	600
19/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	369.8100	527.9500	0.3698	0.5280	0
19/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2905.3300	2440.5500	2.9053	2.4406	0
19/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	354.3600	507.2800	0.3544	0.5073	0
19/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2943.5600	2476.2100	2.9436	2.4762	0
19/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	346.8800	497.2300	0.3469	0.4972	0
19/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2981.9000	2512.0300	2.9819	2.5120	0
19/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	339.5400	487.3700	0.3395	0.4874	0
19/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4379.5900	3841.1100	4.3796	3.8411	120
19/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	158.1300	237.3500	0.1581	0.2374	0
19/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4834.0600	4280.9200	4.8341	4.2809	600
19/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	124.1300	188.6900	0.1241	0.1887	0
19/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	5041.9500	4483.0200	5.0420	4.4830	0
19/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	111.2100	169.9800	0.1112	0.1700	100
19/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7758.7100	7157.1500	7.7587	7.1572	0
19/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	25.3400	41.4800	0.0253	0.0415	600
19/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8710.6700	8103.1100	8.7107	8.1031	0
19/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	15.1100	25.2500	0.0151	0.0253	11,000

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19/06/2024	2032 On 07-November-24			Bond Future	10.6692	10.8067	88.8078	88.1753	52,889
19/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3243.0700	2846.6100	3.2431	2.8466	600
19/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1235.4700	1471.4900	1.2355	1.4715	0
19/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4415.1900	3954.0100	4.4152	3.9540	0
19/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	811.5400	982.8400	0.8115	0.9828	0
19/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4449.4600	3986.6900	4.4495	3.9867	0
19/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	802.0200	971.7300	0.8020	0.9717	0
19/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4483.6200	4019.2700	4.4836	4.0193	0
19/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	792.4300	960.5600	0.7924	0.9606	0
19/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4900.9000	4418.4600	4.9009	4.4185	600
19/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	686.8900	836.9300	0.6869	0.8369	0
19/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	5006.6200	4519.9000	5.0066	4.5199	1,615
19/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	662.5600	808.3200	0.6626	0.8083	0
19/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9898.7600	9301.1000	9.8988	9.3011	0
19/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	121.9900	156.8100	0.1220	0.1568	600
19/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11440.5700	10826.7700	11.4406	10.8268	0
19/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	58.1800	76.8600	0.0582	0.0769	1,615
19/06/2024	2032 On 06-February-25			Bond Future	10.7569	10.9013	90.7499	90.1030	0
19/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5368.6400	4904.9800	5.3686	4.9050	0
19/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1166.5600	1349.7900	1.1666	1.3498	0
19/06/2024	2032 On 08-May-25			Bond Future	10.8521	11.0040	88.5577	87.8960	0
19/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3248.3100	2913.2100	3.2483	2.9132	0
19/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	2995.4400	3322.0600	2.9954	3.3221	0
19/06/2024	2032 On 07-August-25			Bond Future	10.9659	11.1259	90.4302	89.7533	0
19/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6272.5800	5814.3500	6.2726	5.8144	0
19/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1973.7700	2192.4400	1.9738	2.1924	0
19/06/2024	2033 On 01-August-24			Bond Future	124.7507	123.8776	124.7507	123.8776	7,742
19/06/2024	2033 On 07-November-24			Bond Future	126.2222	125.3256	126.2222	125.3256	0
19/06/2024	2033 On 06-February-25			Bond Future	129.0130	128.0956	129.0130	128.0956	0
19/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	4072.9600	3155.6100	4.0730	3.1556	0
19/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2033 On 08-May-25			Bond Future	130.3158	129.3739	130.3158	129.3739	0
19/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	304.2100	1246.1000	0.3042	1.2461	0

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19/06/2024	2033 On 07-August-25			Bond Future	133.1063	132.1427	133.1063	132.1427	0
19/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	4456.2700	3492.6800	4.4563	3.4927	0
19/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2037 On 01-August-24			Bond Future	11.6839	11.8251	79.4873	78.7166	185,036
19/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2737.0100	2206.5400	2.7370	2.2065	0
19/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	549.1500	789.4200	0.5492	0.7894	0
19/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2777.1400	2242.6800	2.7771	2.2427	0
19/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	536.5100	772.7900	0.5365	0.7728	0
19/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2817.4700	2279.0700	2.8175	2.2791	1,383
19/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	524.1200	756.4600	0.5241	0.7565	0
19/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7629.5000	6883.0500	7.6295	6.8831	0
19/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	32.0800	56.3700	0.0321	0.0564	1,383
19/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10593.6900	9827.5200	10.5937	9.8275	0
19/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	4.8300	9.4000	0.0048	0.0094	1,383
19/06/2024	2037 On 07-November-24			Bond Future	11.7884	11.9355	81.3600	80.5708	12,478
19/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	5133.7100	4568.3500	5.1337	4.5684	0
19/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1067.0500	1290.8100	1.0671	1.2908	0
19/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	5172.3400	4605.0700	5.1723	4.6051	0
19/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1055.6300	1277.4800	1.0556	1.2775	0
19/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	5210.8800	4641.7000	5.2109	4.6417	0
19/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1044.1600	1264.1000	1.0442	1.2641	0
19/06/2024	2037 On 06-February-25			Bond Future	11.8932	12.0462	78.8782	78.0713	0
19/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5983.4700	5421.3300	5.9835	5.4213	0
19/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1565.9400	1810.7400	1.5659	1.8107	0
19/06/2024	2037 On 08-May-25			Bond Future	12.0091	12.1685	80.5942	79.7690	3,975
19/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4617.2000	4162.8800	4.6172	4.1629	0
19/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3374.8100	3745.7100	3.3748	3.7457	0
19/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5548.8100	5046.2800	5.5488	5.0463	15,000
19/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2797.9300	3120.6200	2.7979	3.1206	0
19/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	8099.8600	7497.4100	8.0999	7.4974	7,500
19/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1758.3200	1981.0900	1.7583	1.9811	0
19/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	8277.1100	7669.0500	8.2771	7.6691	7,500
19/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1705.0100	1922.1700	1.7050	1.9222	0
19/06/2024	2037 On 07-August-25			Bond Future	12.1420	12.3083	78.0369	77.1932	0

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19/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	7028.2600	6477.1900	7.0283	6.4772	0
19/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2763.8600	3056.5300	2.7639	3.0565	0
19/06/2024	2038 On 01-August-24			Bond Future	133.1760	132.5176	133.1760	132.5176	3,162
19/06/2024	2038 On 07-November-24			Bond Future	136.3488	135.6742	136.3488	135.6742	425
19/06/2024	2038 On 06-February-25			Bond Future	137.2418	136.5468	137.2418	136.5468	0
19/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2011.8200	1316.7800	2.0118	1.3168	0
19/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2038 On 08-May-25			Bond Future	140.2616	139.5501	140.2616	139.5501	0
19/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	581.6400	0.0000	0.5816	0.0000	0
19/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	129.8700	0.0000	0.1299	0
19/06/2024	2038 On 07-August-25			Bond Future	141.0932	140.3614	141.0932	140.3614	0
19/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	1533.1800	801.4400	1.5332	0.8014	0
19/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2040 On 01-August-24			Bond Future	11.9248	12.0762	79.6966	78.8151	43,008
19/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2700.6400	2118.7100	2.7006	2.1187	680
19/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	656.0900	955.6300	0.6561	0.9556	0
19/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2868.0100	2267.1600	2.8680	2.2672	0
19/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	598.3200	878.9400	0.5983	0.8789	0
19/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2910.4100	2304.9300	2.9104	2.3049	0
19/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	584.5900	860.5800	0.5846	0.8606	0
19/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2953.0100	2342.9600	2.9530	2.3430	0
19/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	571.1300	842.5500	0.5711	0.8426	0
19/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5466.1100	4680.6300	5.4661	4.6806	0
19/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	148.3000	244.2900	0.1483	0.2443	680
19/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5808.8700	5009.9400	5.8089	5.0099	7,500
19/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	123.2800	205.8200	0.1233	0.2058	0
19/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8408.3200	7550.9400	8.4083	7.5509	0
19/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	28.7800	52.8700	0.0288	0.0529	680
19/06/2024	2040 On 07-November-24			Bond Future	12.0312	12.1888	81.5742	80.6717	80,767
19/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2825.5100	2371.9700	2.8255	2.3720	640
19/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2429.5600	2878.5400	2.4296	2.8785	0
19/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4617.3100	4020.9000	4.6173	4.0209	0
19/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1431.7400	1737.8500	1.4317	1.7379	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5576.2900	4923.9500	5.5763	4.9240	0
19/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1105.7000	1355.8800	1.1057	1.3559	0
19/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5617.1500	4962.6600	5.6172	4.9627	0
19/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1093.7500	1341.7800	1.0938	1.3418	0
19/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5658.2300	5001.6300	5.6582	5.0016	0
19/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1082.0800	1328.0000	1.0821	1.3280	0
19/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6871.4500	6159.4900	6.8715	6.1595	0
19/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	790.5500	981.1100	0.7906	0.9811	640
19/06/2024	2040 On 06-February-25			Bond Future	12.1375	12.3012	78.8464	77.9237	14
19/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6166.1500	5532.8300	6.1662	5.5328	0
19/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1745.0800	2034.5200	1.7451	2.0345	0
19/06/2024	2040 On 08-May-25			Bond Future	12.2539	12.4241	80.5615	79.6179	3,900
19/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5376.4700	4830.4500	5.3765	4.8305	0
19/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3314.5000	3712.0500	3.3145	3.7121	0
19/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5777.6000	5209.8600	5.7776	5.2099	15,000
19/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3075.3500	3451.1800	3.0754	3.4512	0
19/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	8200.5000	7526.5400	8.2005	7.5265	7,500
19/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2022.3800	2291.9900	2.0224	2.2920	0
19/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8459.8100	7776.5400	8.4598	7.7765	7,500
19/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1938.0500	2198.3500	1.9381	2.1984	0
19/06/2024	2040 On 07-August-25			Bond Future	12.3861	12.5634	77.7525	76.7880	0
19/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7632.7200	6996.4000	7.6327	6.9964	0
19/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2902.4200	3230.6800	2.9024	3.2307	0
19/06/2024	2044 On 01-August-24			Bond Future	11.9775	12.1439	75.9863	75.0016	114,216
19/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2525.4000	1906.7200	2.5254	1.9067	0
19/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	751.0300	1117.0100	0.7510	1.1170	0
19/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2566.1400	1941.8300	2.5661	1.9418	0
19/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	734.3000	1094.6500	0.7343	1.0947	0
19/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2607.1300	1977.2400	2.6071	1.9772	0
19/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	717.8800	1072.6500	0.7179	1.0727	0
19/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	5857.8500	4967.7600	5.8579	4.9678	0
19/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	127.5800	222.1500	0.1276	0.2222	5,000
19/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	7087.2700	6157.0200	7.0873	6.1570	0
19/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	65.6900	120.1000	0.0657	0.1201	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
19/06/2024	2044 On 07-November-24			Bond Future	12.0787	12.2516	77.7765	76.7683	234
19/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	4044.2200	3418.6600	4.0442	3.4187	0
19/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1626.5500	2009.1200	1.6266	2.0091	11,405
19/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5639.9600	4903.5000	5.6400	4.9035	0
19/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1043.6600	1315.3300	1.0437	1.3153	0
19/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	5681.4300	4942.5600	5.6814	4.9426	0
19/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1032.0600	1301.3200	1.0321	1.3013	0
19/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	5722.9600	4981.7000	5.7230	4.9817	0
19/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1020.5900	1287.4600	1.0206	1.2875	0
19/06/2024	2044 On 06-February-25			Bond Future	12.1793	12.3588	75.0910	74.0603	0
19/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2869.6000	2414.6700	2.8696	2.4147	449
19/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	3922.9800	4498.7600	3.9230	4.4988	0
19/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4454.7300	3861.1900	4.4547	3.8612	449
19/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2629.7100	3066.8800	2.6297	3.0669	0
19/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6366.6700	5653.4900	6.3667	5.6535	0
19/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1734.7700	2052.3000	1.7348	2.0523	0
19/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9257.2400	8423.8500	9.2572	8.4239	0
19/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	978.5500	1175.8700	0.9786	1.1759	449
19/06/2024	2044 On 08-May-25			Bond Future	12.2890	12.4754	76.7243	75.6705	0
19/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5564.4400	4941.4300	5.5644	4.9414	0
19/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3164.9400	3595.7300	3.1649	3.5957	0
19/06/2024	2044 On 07-August-25			Bond Future	12.4131	12.6071	73.9595	72.8823	0
19/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7827.9500	7112.3500	7.8280	7.1124	0
19/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	2906.4900	3268.0000	2.9065	3.2680	0
19/06/2024	2046 On 01-August-24			Bond Future	116.7563	115.7381	116.7563	115.7381	12,767
19/06/2024	2046 On 07-November-24			Bond Future	117.3343	116.2870	117.3343	116.2870	4,922
19/06/2024	2046 On 06-February-25			Bond Future	119.9283	118.8570	119.9283	118.8570	0
19/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5918.2800	4847.0200	5.9183	4.8470	0
19/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2046 On 08-May-25			Bond Future	120.3100	119.2097	120.3100	119.2097	0
19/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1659.9800	2760.3100	1.6600	2.7603	0
19/06/2024	2046 On 07-August-25			Bond Future	122.8846	121.7593	122.8846	121.7593	0
19/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	4194.6000	3069.2600	4.1946	3.0693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2050 On 01-August-24			Bond Future	116.4339	114.2319	116.4339	114.2319	11,361
19/06/2024	2050 On 07-November-24			Bond Future	119.2079	116.9529	119.2079	116.9529	4,151
19/06/2024	2050 On 06-February-25			Bond Future	119.4803	117.1694	119.4803	117.1694	0
19/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	3880.3100	1569.3600	3.8803	1.5694	0
19/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	2050 On 08-May-25			Bond Future	122.1092	119.7467	122.1092	119.7467	0
19/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	949.2400	0.0000	0.9492	0.0000	0
19/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	1413.3500	0.0000	1.4134	0
19/06/2024	2050 On 07-August-25			Bond Future	122.3031	119.8846	122.3031	119.8846	0
19/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	2413.1400	0.0000	2.4131	0.0000	0
19/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	5.3600	0.0000	0.0054	0
19/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	AL37 On 01-August-24			Index Future	993.8050	987.9040	993.8050	987.9040	0
19/06/2024	AL37 On 07-November-24			Index Future	1017.2200	1011.1790	1017.2200	1,011.1790	0
19/06/2024	AL37 On 06-February-25			Index Future	1039.4760	1033.3000	1039.4760	1,033.3000	0
19/06/2024	AL37 On 08-May-25			Index Future	1062.1280	1055.8150	1062.1280	1,055.8150	0
19/06/2024	AL37 On 07-August-25			Index Future	1084.6620	1078.2110	1084.6620	1,078.2110	0
19/06/2024	AL7T On 01-August-24			Index Future	1165.4580	1156.1630	1165.4580	1,156.1630	0
19/06/2024	AL7T On 07-November-24			Index Future	1192.9170	1183.4020	1192.9170	1,183.4020	0
19/06/2024	AL7T On 06-February-25			Index Future	1219.0170	1209.2910	1219.0170	1,209.2910	0
19/06/2024	AL7T On 08-May-25			Index Future	1245.5810	1235.6410	1245.5810	1,235.6410	0
19/06/2024	AL7T On 07-August-25			Index Future	1272.0070	1261.8510	1272.0070	1,261.8510	0
19/06/2024	ALBI On 01-August-24			Index Future	1010.0730	1001.7250	1010.0730	1,001.7250	126
19/06/2024	ALBI On 07-November-24			Index Future	1033.8710	1025.3260	1033.8710	1,025.3260	16
19/06/2024	ALBI On 06-February-25			Index Future	1056.4910	1047.7560	1056.4910	1,047.7560	0
19/06/2024	ALBI On 08-May-25			Index Future	1079.5140	1070.5860	1079.5140	1,070.5860	0
19/06/2024	ALBI On 07-August-25			Index Future	1102.4170	1093.2950	1102.4170	1,093.2950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	C442 On 25-April-42			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
19/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	ES33 On 01-August-24			Bond Future	12.0487	12.2061	78.1689	77.4639	0
19/06/2024	ES33 On 07-November-24			Bond Future	12.1883	12.3534	76.2282	75.5062	0
19/06/2024	ES33 On 06-February-25			Bond Future	12.3308	12.5036	77.9130	77.1745	0
19/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4181.3600	3442.8700	4.1814	3.4429	0
19/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	ES33 On 08-May-25			Bond Future	12.4779	12.6588	75.8222	75.0668	0
19/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1050.1800	294.7600	1.0502	0.2948	0
19/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	ES33 On 07-August-25			Bond Future	12.6438	12.8335	77.4415	76.6689	0
19/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3636.9300	2864.3400	3.6369	2.8643	0
19/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	ES42 On 01-August-24			Bond Future	12.6415	12.6608	73.3322	73.2294	0
19/06/2024	ES42 On 07-November-24			Bond Future	12.7730	12.7932	70.8106	70.7051	0
19/06/2024	ES42 On 06-February-25			Bond Future	12.9004	12.9214	72.3751	72.2668	0
19/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	3981.6200	3873.3000	3.9816	3.8733	0
19/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	ES42 On 08-May-25			Bond Future	13.0367	13.0587	69.6979	69.5865	0
19/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1066.9900	955.6400	1.0670	0.9556	0
19/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	ES42 On 07-August-25			Bond Future	13.1837	13.2068	71.1838	71.0692	0
19/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	2911.6400	2797.0200	2.9116	2.7970	0
19/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GOVI On 01-August-24			GOVI	995.0770	986.8130	995.0770	986.8130	733
19/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	517070.0000	434430.0000	51.7070	43.4430	0
19/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	516970.0000	434330.0000	51.6970	43.4330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	516870.0000	434230.0000	51.6870	43.4230	0
19/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GOVI On 07-November-24			GOVI	1018.5220	1010.0630	1018.5220	1,010.0630	0
19/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	697420.0000	612830.0000	69.7420	61.2830	0
19/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	697320.0000	612730.0000	69.7320	61.2730	0
19/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	697220.0000	612630.0000	69.7220	61.2630	0
19/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GOVI On 06-February-25			GOVI	1040.8060	1032.1590	1040.8060	1,032.1590	0
19/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	688060.0000	601590.0000	68.8060	60.1590	0
19/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GOVI On 08-May-25			GOVI	1063.4870	1054.6490	1063.4870	1,054.6490	0
19/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	414870.0000	326490.0000	41.4870	32.6490	0
19/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GOVI On 07-August-25			GOVI	1086.0500	1077.0200	1086.0500	1,077.0200	0
19/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	750500.0000	660200.0000	75.0500	66.0200	0
19/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/06/2024	IGOV On 01-August-24			Index Future	356.8250	354.3000	356.8250	354.3000	587
19/06/2024	IGOV On 07-November-24			Index Future	365.3260	362.7400	365.3260	362.7400	16
19/06/2024	IGOV On 06-February-25			Index Future	373.4040	370.7600	373.4040	370.7600	0
19/06/2024	IGOV On 08-May-25			Index Future	381.6240	378.9210	381.6240	378.9210	0
19/06/2024	IGOV On 07-August-25			Index Future	389.8020	387.0400	389.8020	387.0400	0
19/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3450	91.6500	91.6550	0
19/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
19/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
19/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
19/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
19/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
19/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
19/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
19/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
19/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	8.4000	0
19/06/2024	R035 On 01-August-24			Bond Future	11.2825	11.4233	89.1751	88.4116	71,268
19/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	3133.3100	2569.4000	3.1333	2.5694	0
19/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	425.2000	624.8200	0.4252	0.6248	0
19/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	3175.2300	2607.7600	3.1752	2.6078	0
19/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	414.9600	611.0200	0.4150	0.6110	0
19/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3217.4200	2646.4500	3.2174	2.6465	0
19/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	405.0300	597.5900	0.4050	0.5976	0
19/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4959.0400	4284.0500	4.9590	4.2841	5,100
19/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	149.2800	237.8200	0.1493	0.2378	0
19/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	6130.2400	5417.2000	6.1302	5.4172	0
19/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	75.4100	125.9000	0.0754	0.1259	0
19/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6366.1900	5647.5700	6.3662	5.6476	0
19/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	65.5800	110.4900	0.0656	0.1105	0
19/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8948.2100	8195.9400	8.9482	8.1959	0
19/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	13.1700	24.4300	0.0132	0.0244	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	9087.2100	8334.0800	9.0872	8.3341	0
19/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	12.0500	22.4500	0.0121	0.0225	8,650
19/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	9640.4500	8884.4800	9.6405	8.8845	0
19/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	8.4100	15.9700	0.0084	0.0160	8,000
19/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9778.0500	9021.5000	9.7781	9.0215	0
19/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	7.6800	14.6600	0.0077	0.0147	0
19/06/2024	R035 On 07-November-24			Bond Future	11.3853	11.5325	86.7607	85.9789	85,243
19/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	5100.0700	4539.1300	5.1001	4.5391	0
19/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1042.8700	1263.7300	1.0429	1.2637	0
19/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	5138.6200	4575.7600	5.1386	4.5758	0
19/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1031.4600	1250.4000	1.0315	1.2504	0
19/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	5177.2400	4612.4900	5.1772	4.6125	0
19/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1020.1600	1237.2100	1.0202	1.2372	0
19/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	5215.9300	4649.2900	5.2159	4.6493	1,000
19/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1008.9800	1224.1400	1.0090	1.2241	0
19/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9438.8400	8738.5100	9.4388	8.7385	0
19/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	315.7000	397.1700	0.3157	0.3972	1,000
19/06/2024	R035 On 06-February-25			Bond Future	11.4901	11.6437	88.6582	87.8588	0
19/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	6102.2700	5537.9000	6.1023	5.5379	0
19/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1465.1600	1700.2500	1.4652	1.7003	0
19/06/2024	R035 On 08-May-25			Bond Future	11.5948	11.7551	86.0710	85.2534	0
19/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3456.8900	3073.8500	3.4569	3.0739	400
19/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4153.2100	4587.7600	4.1532	4.5878	0
19/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4339.9900	3900.7100	4.3400	3.9007	0
19/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3396.0700	3774.3800	3.3961	3.7744	0
19/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7324.2700	6748.6100	7.3243	6.7486	0
19/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1899.2100	2141.1400	1.8992	2.1411	400
19/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9654.1500	9008.5400	9.6542	9.0085	0
19/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1260.8900	1432.8700	1.2609	1.4329	400
19/06/2024	R035 On 07-August-25			Bond Future	11.7161	11.8836	87.8914	87.0553	0
19/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	7081.7100	6528.8500	7.0817	6.5289	0
19/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2562.1000	2845.2900	2.5621	2.8453	0
19/06/2024	R053 On 01-August-24			Bond Future	11.8836	12.0446	101.9336	100.6681	0
19/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	9171.8100	7984.9400	9.1718	7.9849	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	102.3700	180.9800	0.1024	0.1810	0
19/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9235.6400	8047.0600	9.2356	8.0471	0
19/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	99.7400	176.6400	0.0997	0.1766	0
19/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9299.4300	8109.1900	9.2994	8.1092	0
19/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	97.1700	172.4100	0.0972	0.1724	0
19/06/2024	R053 On 07-November-24			Bond Future	11.9833	12.1509	98.4626	97.1669	3,637
19/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	7406.0400	6466.4800	7.4060	6.4665	0
19/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1445.7200	1801.8200	1.4457	1.8018	0
19/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	7460.0400	6517.4100	7.4600	6.5174	0
19/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1430.0700	1783.1000	1.4301	1.7831	0
19/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	7514.1200	6568.4400	7.5141	6.5684	0
19/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1414.5900	1764.5700	1.4146	1.7646	0
19/06/2024	R053 On 06-February-25			Bond Future	12.0804	12.2544	100.6155	99.2909	0
19/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	8543.5500	7624.8000	8.5436	7.6248	0
19/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2308.3000	2714.2200	2.3083	2.7142	0
19/06/2024	R053 On 08-May-25			Bond Future	12.1819	12.3627	96.9325	95.5782	0
19/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7373.2200	6561.8200	7.3732	6.5618	0
19/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	4007.9900	4550.8800	4.0080	4.5509	0
19/06/2024	R053 On 07-August-25			Bond Future	12.2942	12.4822	98.9800	97.5957	0
19/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	9808.2500	8892.8700	9.8083	8.8929	0
19/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3662.3400	4131.2100	3.6623	4.1312	0
19/06/2024	R186 On 01-August-24			Bond Future	8.5264	8.6685	105.4618	105.1543	79,005
19/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	497.3700	318.2500	0.4974	0.3183	0
19/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	165.0600	293.4400	0.1651	0.2934	0
19/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	513.4500	331.1600	0.5135	0.3312	0
19/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	159.5600	284.7700	0.1596	0.2848	0
19/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	529.5800	344.1500	0.5296	0.3442	0
19/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	154.1100	276.1800	0.1541	0.2762	0
19/06/2024	R186 On 07-November-24			Bond Future	8.4746	8.6372	107.9466	107.6315	23,884
19/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1501.6500	1270.8400	1.5017	1.2708	0
19/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	239.0700	323.2900	0.2391	0.3233	0
19/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1517.6900	1285.9200	1.5177	1.2859	0
19/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	236.0000	319.2600	0.2360	0.3193	0
19/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1533.7600	1301.0500	1.5338	1.3011	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	232.9700	315.2900	0.2330	0.3153	0
19/06/2024	R186 On 06-February-25			Bond Future	8.4168	8.6039	104.9917	104.6691	0
19/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1454.1600	1239.4500	1.4542	1.2395	0
19/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	401.5600	509.4700	0.4016	0.5095	0
19/06/2024	R186 On 08-May-25			Bond Future	8.3512	8.5707	107.2771	106.9466	0
19/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	885.5800	719.4200	0.8856	0.7194	0
19/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	706.5500	870.8900	0.7066	0.8709	0
19/06/2024	R186 On 07-August-25			Bond Future	8.3077	8.5716	104.2316	103.8928	0
19/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1587.2700	1359.0000	1.5873	1.3590	1,983
19/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	422.8900	533.4000	0.4229	0.5334	0
19/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	2063.1800	1809.9200	2.0632	1.8099	0
19/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	318.7300	404.2500	0.3187	0.4043	0
19/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2682.6200	2405.9800	2.6826	2.4060	0
19/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	225.8200	287.9600	0.2258	0.2880	1,983
19/06/2024	R202 On 01-August-24			Bond Future	261.5697	260.8293	261.5697	260.8293	481
19/06/2024	R202 On 07-November-24			Bond Future	267.8013	267.0425	267.8013	267.0425	520
19/06/2024	R202 On 06-February-25			Bond Future	268.4969	267.7078	268.4969	267.7078	0
19/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	1706.8600	917.8000	1.7069	0.9178	0
19/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	R202 On 08-May-25			Bond Future	274.4052	273.5967	274.4052	273.5967	0
19/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	2095.2300	1286.6700	2.0952	1.2867	0
19/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	R202 On 07-August-25			Bond Future	274.9279	274.0899	274.9279	274.0899	0
19/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	3327.8700	2489.8600	3.3279	2.4899	0
19/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	R209 On 01-August-24			Bond Future	11.3706	11.5262	69.5502	68.7978	11,461
19/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2434.5500	1916.5800	2.4346	1.9166	0
19/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	479.5100	713.9300	0.4795	0.7139	0
19/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2470.2000	1948.3300	2.4702	1.9483	0
19/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	468.3900	698.9100	0.4684	0.6989	0
19/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2506.0300	1980.3000	2.5060	1.9803	0
19/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	457.4900	684.1500	0.4575	0.6842	0
19/06/2024	R209 On 07-November-24			Bond Future	11.4635	11.6254	68.0315	67.2612	5,237

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4424.8300	3878.7700	4.4248	3.8788	0
19/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	969.9900	1194.2300	0.9700	1.1942	0
19/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4458.8100	3910.8200	4.4588	3.9108	0
19/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	959.3400	1181.6500	0.9593	1.1817	0
19/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4492.8600	3942.9400	4.4929	3.9429	0
19/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	948.8100	1169.1900	0.9488	1.1692	0
19/06/2024	R209 On 06-February-25			Bond Future	11.5552	11.7232	69.5192	68.7316	0
19/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5355.1600	4802.8000	5.3552	4.8028	0
19/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1343.8800	1579.1200	1.3439	1.5791	0
19/06/2024	R209 On 08-May-25			Bond Future	11.6519	11.8264	67.8752	67.0699	0
19/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	4048.6700	3605.1400	4.0487	3.6051	0
19/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	2953.2500	3315.0400	2.9533	3.3150	0
19/06/2024	R209 On 07-August-25			Bond Future	11.7614	11.9428	69.3104	68.4872	0
19/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6351.2400	5805.6900	6.3512	5.8057	0
19/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2319.0800	2596.7700	2.3191	2.5968	0
19/06/2024	R210 On 01-August-24			Bond Future	240.2441	239.8869	240.2441	239.8869	1,448
19/06/2024	R210 On 07-November-24			Bond Future	242.6273	242.2539	242.6273	242.2539	0
19/06/2024	R210 On 06-February-25			Bond Future	247.9914	247.6081	247.9914	247.6081	0
19/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	8381.4100	7998.1400	8.3814	7.9981	0
19/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	R210 On 08-May-25			Bond Future	250.0273	249.6266	250.0273	249.6266	0
19/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1997.2500	1596.6300	1.9973	1.5966	0
19/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	R210 On 07-August-25			Bond Future	255.3797	254.9675	255.3797	254.9675	0
19/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6939.7400	6527.5100	6.9397	6.5275	0
19/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2024	R213 On 01-August-24			Bond Future	10.2302	10.3656	87.8390	87.2672	27,086
19/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2910.4500	2466.9000	2.9105	2.4669	0
19/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	291.0500	419.3900	0.2911	0.4194	0
19/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2945.1800	2499.5200	2.9452	2.4995	0
19/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	285.0100	411.2400	0.2850	0.4112	0
19/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2979.9300	2532.1600	2.9799	2.5322	0
19/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	279.0200	403.1400	0.2790	0.4031	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	R213 On 07-November-24			Bond Future	10.3059	10.4489	86.3471	85.7614	56,676
19/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4237.7300	3794.6400	4.2377	3.7946	0
19/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	617.8500	760.4200	0.6179	0.7604	0
19/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4269.0800	3824.5900	4.2691	3.8246	0
19/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	610.2400	751.4100	0.6102	0.7514	0
19/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4300.6400	3854.7800	4.3006	3.8548	0
19/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	602.8700	742.6700	0.6029	0.7427	0
19/06/2024	R213 On 06-February-25			Bond Future	10.3861	10.5369	88.2357	87.6367	0
19/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4745.4900	4315.3100	4.7455	4.3153	0
19/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1006.4100	1175.2500	1.0064	1.1753	0
19/06/2024	R213 On 08-May-25			Bond Future	10.4671	10.6263	86.5941	85.9813	0
19/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2798.1300	2490.0300	2.7981	2.4900	0
19/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2593.8400	2898.5400	2.5938	2.8985	0
19/06/2024	R213 On 07-August-25			Bond Future	10.5685	10.7371	88.4267	87.7998	0
19/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5572.6700	5142.7800	5.5727	5.1428	0
19/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1613.0800	1810.0300	1.6131	1.8100	0
19/06/2024	R214 On 01-August-24			Bond Future	11.7754	11.9258	64.7297	63.9793	13,836
19/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2409.9100	1901.2400	2.4099	1.9012	0
19/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	518.0000	759.7300	0.5180	0.7597	0
19/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2445.9000	1933.2400	2.4459	1.9332	0
19/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	505.9900	743.7300	0.5060	0.7437	0
19/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2482.1500	1965.5400	2.4822	1.9655	0
19/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	494.3000	728.0900	0.4943	0.7281	0
19/06/2024	R214 On 07-November-24			Bond Future	11.8716	12.0276	62.9477	62.1794	1,770
19/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4480.3900	3937.5500	4.4804	3.9376	0
19/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1014.8100	1240.2700	1.0148	1.2403	0
19/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4514.8000	3970.0300	4.5148	3.9700	0
19/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1003.7500	1227.2800	1.0038	1.2273	0
19/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4549.2800	4002.5900	4.5493	4.0026	0
19/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	992.8000	1214.4100	0.9928	1.2144	0
19/06/2024	R214 On 06-February-25			Bond Future	11.9678	12.1295	64.3244	63.5389	0
19/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2302.1600	1963.7800	2.3022	1.9638	554
19/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3385.3000	3832.4700	3.3853	3.8325	0
19/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3622.5400	3176.4900	3.6225	3.1765	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2261.1300	2600.6300	2.2611	2.6006	0
19/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	5037.5900	4507.4100	5.0376	4.5074	0
19/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1553.8000	1809.1700	1.5538	1.8092	0
19/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	8138.3600	7491.3200	8.1384	7.4913	0
19/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	743.2500	881.7600	0.7433	0.8818	554
19/06/2024	R214 On 08-May-25			Bond Future	12.0628	12.2301	62.4163	61.6131	0
19/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4470.8700	4009.1700	4.4709	4.0092	0
19/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2868.8900	3210.3600	2.8689	3.2104	0
19/06/2024	R214 On 07-August-25			Bond Future	12.1697	12.3433	63.7363	62.9153	0
19/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6218.5900	5686.3400	6.2186	5.6863	0
19/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2569.3400	2858.0500	2.5693	2.8581	0
19/06/2024	R248 On 01-August-24			Bond Future	11.8818	12.0425	79.1472	78.1654	255,048
19/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	3113.8100	2435.8800	3.1138	2.4359	0
19/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	605.3600	909.2500	0.6054	0.9093	0
19/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	3158.2300	2475.3300	3.1582	2.4753	0
19/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	591.6000	890.5200	0.5916	0.8905	0
19/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3202.8500	2515.0300	3.2029	2.5150	0
19/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	578.1200	872.1200	0.5781	0.8721	0
19/06/2024	R248 On 07-November-24			Bond Future	11.9808	12.1479	76.5601	75.5549	11,427
19/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	5722.5700	4994.1300	5.7226	4.9941	0
19/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1119.9000	1396.6100	1.1199	1.3966	0
19/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5764.7500	5033.9000	5.7648	5.0339	0
19/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1107.6500	1381.9500	1.1077	1.3820	0
19/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5806.9800	5073.7400	5.8070	5.0737	0
19/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1095.5300	1367.4400	1.0955	1.3674	0
19/06/2024	R248 On 06-February-25			Bond Future	12.0798	12.2533	78.2344	77.2068	10,000
19/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5747.8200	5082.0300	5.7478	5.0820	0
19/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2129.7600	2491.6600	2.1298	2.4917	0
19/06/2024	R248 On 08-May-25			Bond Future	12.1774	12.3573	75.4837	74.4330	0
19/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5594.9900	4972.3900	5.5950	4.9724	0
19/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3167.8100	3595.9300	3.1678	3.5959	0
19/06/2024	R248 On 07-August-25			Bond Future	12.2871	12.4741	77.0795	76.0056	0
19/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7916.7600	7200.9800	7.9168	7.2010	0
19/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2871.2900	3229.4000	2.8713	3.2294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0