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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
20/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	2025 On 01-August-24			Bond Future	182.1574	182.1624	182.1574	182.1624	4,600
20/06/2024	2025 On 07-November-24			Bond Future	186.4972	186.5021	186.4972	186.5021	4,870
20/06/2024	2029 On 01-August-24			Bond Future	132.0972	132.4307	132.0972	132.4307	9,944
20/06/2024	2029 On 07-November-24			Bond Future	133.8422	134.1834	133.8422	134.1834	0
20/06/2024	2029 On 06-February-25			Bond Future	136.8016	137.1501	136.8016	137.1501	0
20/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4401.6000	4750.0500	4.4016	4.7501	0
20/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2029 On 08-May-25			Bond Future	138.3767	138.7321	138.3767	138.7321	0
20/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	526.7200	882.1000	0.5267	0.8821	0
20/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2029 On 07-August-25			Bond Future	141.3403	141.7027	141.3403	141.7027	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3930.2900	4292.7300	3.9303	4.2927	0
20/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2030 On 01-August-24			Bond Future	9.7663	9.7412	92.7632	92.8628	116,971
20/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	2068.8100	2154.6300	2.0688	2.1546	600
20/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	325.1000	311.3300	0.3251	0.3113	0
20/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2579.8400	2670.6200	2.5798	2.6706	0
20/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	217.3800	208.5700	0.2174	0.2086	0
20/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2612.7600	2703.8000	2.6128	2.7038	0
20/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	211.8100	203.2600	0.2118	0.2033	0
20/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2645.8800	2737.1600	2.6459	2.7372	0
20/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	206.4500	198.1400	0.2065	0.1981	0
20/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3748.2800	3844.8800	3.7483	3.8449	600
20/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	88.2700	85.2800	0.0883	0.0853	0
20/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5909.8400	6009.2000	5.9098	6.0092	0
20/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	16.1300	15.9000	0.0161	0.0159	600
20/06/2024	2030 On 07-November-24			Bond Future	9.8185	9.7919	94.9487	95.0506	39,772
20/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2513.7700	2585.6300	2.5138	2.5856	600
20/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1030.4800	1000.5200	1.0305	1.0005	0
20/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3888.2700	3973.1100	3.8883	3.9731	600
20/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	553.0400	536.0600	0.5530	0.5361	0
20/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3977.1500	4062.6000	3.9772	4.0626	0
20/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	532.2900	515.9200	0.5323	0.5159	0
20/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	4006.9600	4092.6100	4.0070	4.0926	0
20/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	525.5900	509.4200	0.5256	0.5094	0
20/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	4036.8200	4122.6700	4.0368	4.1227	0
20/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	518.9700	503.0000	0.5190	0.5030	0
20/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7709.4300	7807.7800	7.7094	7.8078	0
20/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	116.1700	112.7000	0.1162	0.1127	600
20/06/2024	2030 On 06-February-25			Bond Future	9.8738	9.8456	93.0152	93.1191	0
20/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3921.1300	3999.6700	3.9211	3.9997	0
20/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1011.9600	986.6400	1.0120	0.9866	0
20/06/2024	2030 On 08-May-25			Bond Future	9.9464	9.9164	95.0397	95.1455	0
20/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2292.0100	2349.7900	2.2920	2.3498	0
20/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2349.8900	2301.8300	2.3499	2.3018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	3073.2700	3140.3900	3.0733	3.1404	1,640
20/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1800.5600	1761.8400	1.8006	1.7618	0
20/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3957.1700	4032.3400	3.9572	4.0323	2,280
20/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1377.2800	1346.6100	1.3773	1.3466	0
20/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	7067.6500	7159.3900	7.0677	7.1594	0
20/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	605.2100	591.1100	0.6052	0.5911	1,640
20/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	8254.5800	8349.9100	8.2546	8.3499	0
20/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	448.9900	438.4800	0.4490	0.4385	2,280
20/06/2024	2030 On 07-August-25			Bond Future	10.0438	10.0119	93.0403	93.1480	0
20/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3403.4800	3471.6900	3.4035	3.4717	1,054
20/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	1947.4600	1907.9900	1.9475	1.9080	0
20/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4853.9900	4933.3800	4.8540	4.9334	0
20/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1344.2600	1315.9700	1.3443	1.3160	0
20/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7432.9900	7524.5400	7.4330	7.5245	0
20/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	748.4300	732.3000	0.7484	0.7323	1,054
20/06/2024	2032 On 01-August-24			Bond Future	10.5971	10.5826	90.7669	90.8354	97,488
20/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2764.6400	2829.2600	2.7646	2.8293	600
20/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	373.6400	369.8100	0.3736	0.3698	0
20/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2840.3700	2905.3300	2.8404	2.9053	0
20/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	357.8500	354.3600	0.3579	0.3544	0
20/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2878.4300	2943.5600	2.8784	2.9436	0
20/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	350.2000	346.8800	0.3502	0.3469	0
20/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2916.6200	2981.9000	2.9166	2.9819	0
20/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	342.7100	339.5400	0.3427	0.3395	0
20/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4311.0000	4379.5900	4.3110	4.3796	120
20/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	157.9900	158.1300	0.1580	0.1581	0
20/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4765.0600	4834.0600	4.7651	4.8341	600
20/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	123.5800	124.1300	0.1236	0.1241	0
20/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	4972.8200	5041.9500	4.9728	5.0420	0
20/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	110.5300	111.2100	0.1105	0.1112	100
20/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7689.4900	7758.7100	7.6895	7.7587	0
20/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	24.5700	25.3400	0.0246	0.0253	600
20/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8641.6200	8710.6700	8.6416	8.7107	0
20/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	14.5100	15.1100	0.0145	0.0151	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
20/06/2024	2032 On 07-November-24			Bond Future	10.6844	10.6692	88.7378	88.8078	52,889
20/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3190.0800	3243.0700	3.1901	3.2431	600
20/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1252.5100	1235.4700	1.2525	1.2355	0
20/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4356.1000	4415.1900	4.3561	4.4152	0
20/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	822.4800	811.5400	0.8225	0.8115	0
20/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4390.2300	4449.4600	4.3902	4.4495	0
20/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	812.8200	802.0200	0.8128	0.8020	0
20/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4424.2500	4483.6200	4.4243	4.4836	0
20/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	803.0900	792.4300	0.8031	0.7924	0
20/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4839.9700	4900.9000	4.8400	4.9009	600
20/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	695.9900	686.8900	0.6960	0.6869	0
20/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4945.3300	5006.6200	4.9453	5.0066	1,615
20/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	671.3000	662.5600	0.6713	0.6626	0
20/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9829.8100	9898.7600	9.8298	9.8988	0
20/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	123.0700	121.9900	0.1231	0.1220	600
20/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11370.9700	11440.5700	11.3710	11.4406	0
20/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	58.6100	58.1800	0.0586	0.0582	1,615
20/06/2024	2032 On 06-February-25			Bond Future	10.7727	10.7569	90.6786	90.7499	0
20/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5310.9800	5368.6400	5.3110	5.3686	0
20/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1180.2100	1166.5600	1.1802	1.1666	0
20/06/2024	2032 On 08-May-25			Bond Future	10.8687	10.8521	88.4850	88.5577	0
20/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3205.0800	3248.3100	3.2051	3.2483	0
20/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	3024.8500	2995.4400	3.0249	2.9954	0
20/06/2024	2032 On 07-August-25			Bond Future	10.9833	10.9659	90.3563	90.4302	0
20/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6217.2500	6272.5800	6.2173	6.2726	0
20/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1992.2800	1973.7700	1.9923	1.9738	0
20/06/2024	2033 On 01-August-24			Bond Future	124.4348	124.7507	124.4348	124.7507	7,742
20/06/2024	2033 On 07-November-24			Bond Future	125.8989	126.2222	125.8989	126.2222	0
20/06/2024	2033 On 06-February-25			Bond Future	128.6828	129.0130	128.6828	129.0130	0
20/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3742.7900	4072.9600	3.7428	4.0730	0
20/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2033 On 08-May-25			Bond Future	129.9790	130.3158	129.9790	130.3158	0
20/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	641.0300	304.2100	0.6410	0.3042	0

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20/06/2024	2033 On 07-August-25			Bond Future	132.7628	133.1063	132.7628	133.1063	0
20/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	4112.7600	4456.2700	4.1128	4.4563	0
20/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2037 On 01-August-24			Bond Future	11.7387	11.6839	79.1868	79.4873	185,284
20/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2503.7300	2737.0100	2.5037	2.7370	0
20/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	616.4500	549.1500	0.6165	0.5492	0
20/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2542.5100	2777.1400	2.5425	2.7771	0
20/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	602.4600	536.5100	0.6025	0.5365	0
20/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2581.5000	2817.4700	2.5815	2.8175	1,383
20/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	588.7300	524.1200	0.5887	0.5241	0
20/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7333.2500	7629.5000	7.3333	7.6295	0
20/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	36.4100	32.0800	0.0364	0.0321	1,383
20/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10293.7000	10593.6900	10.2937	10.5937	0
20/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	5.4200	4.8300	0.0054	0.0048	1,383
20/06/2024	2037 On 07-November-24			Bond Future	11.8455	11.7884	81.0524	81.3600	13,717
20/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	4898.7000	5133.7100	4.8987	5.1337	0
20/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1139.5900	1067.0500	1.1396	1.0671	0
20/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	4936.6400	5172.3400	4.9366	5.1723	0
20/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1127.4800	1055.6300	1.1275	1.0556	0
20/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	4974.4900	5210.8800	4.9745	5.2109	0
20/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1115.3200	1044.1600	1.1153	1.0442	0
20/06/2024	2037 On 06-February-25			Bond Future	11.9525	11.8932	78.5641	78.8782	0
20/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5752.7100	5983.4700	5.7527	5.9835	0
20/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1649.2800	1565.9400	1.6493	1.5659	0
20/06/2024	2037 On 08-May-25			Bond Future	12.0708	12.0091	80.2735	80.5942	3,975
20/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4428.9700	4617.2000	4.4290	4.6172	0
20/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3507.2800	3374.8100	3.5073	3.3748	0
20/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5342.1000	5548.8100	5.3421	5.5488	15,000
20/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2911.9200	2797.9300	2.9119	2.7979	0
20/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	7855.6600	8099.8600	7.8557	8.0999	7,500
20/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1834.8200	1758.3200	1.8348	1.7583	0
20/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	8030.8400	8277.1100	8.0308	8.2771	7,500
20/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1779.4400	1705.0100	1.7794	1.7050	0
20/06/2024	2037 On 07-August-25			Bond Future	12.2062	12.1420	77.7098	78.0369	0

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20/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	6804.6900	7028.2600	6.8047	7.0283	0
20/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2867.4800	2763.8600	2.8675	2.7639	0
20/06/2024	2038 On 01-August-24			Bond Future	133.7929	133.1760	133.7929	133.1760	3,162
20/06/2024	2038 On 07-November-24			Bond Future	136.9805	136.3488	136.9805	136.3488	425
20/06/2024	2038 On 06-February-25			Bond Future	137.8881	137.2418	137.8881	137.2418	0
20/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2658.0900	2011.8200	2.6581	2.0118	0
20/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2038 On 08-May-25			Bond Future	140.9226	140.2616	140.9226	140.2616	0
20/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	1242.5700	581.6400	1.2426	0.5816	0
20/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2038 On 07-August-25			Bond Future	141.7695	141.0932	141.7695	141.0932	0
20/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	2209.5400	1533.1800	2.2095	1.5332	0
20/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2040 On 01-August-24			Bond Future	11.9592	11.9248	79.4948	79.6966	42,737
20/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2542.2800	2700.6400	2.5423	2.7006	680
20/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	699.4700	656.0900	0.6995	0.6561	0
20/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2706.0300	2868.0100	2.7060	2.8680	0
20/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	638.0800	598.3200	0.6381	0.5983	0
20/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2747.5600	2910.4100	2.7476	2.9104	0
20/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	623.4800	584.5900	0.6235	0.5846	0
20/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2789.3000	2953.0100	2.7893	2.9530	0
20/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	609.1600	571.1300	0.6092	0.5711	0
20/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5273.9700	5466.1100	5.2740	5.4661	0
20/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	157.9000	148.3000	0.1579	0.1483	680
20/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5614.9900	5808.8700	5.6150	5.8089	7,500
20/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	131.1400	123.2800	0.1311	0.1233	0
20/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8208.0600	8408.3200	8.2081	8.4083	0
20/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	30.2600	28.7800	0.0303	0.0288	680
20/06/2024	2040 On 07-November-24			Bond Future	12.0670	12.0312	81.3677	81.5742	85,068
20/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2705.9900	2825.5100	2.7060	2.8255	640
20/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2516.5200	2429.5600	2.5165	2.4296	0
20/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4466.2500	4617.3100	4.4663	4.6173	0
20/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1487.1600	1431.7400	1.4872	1.4317	640

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5413.6000	5576.2900	5.4136	5.5763	0
20/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1149.4900	1105.7000	1.1495	1.1057	0
20/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5454.0200	5617.1500	5.4540	5.6172	0
20/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1137.1000	1093.7500	1.1371	1.0938	0
20/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5494.6700	5658.2300	5.4947	5.6582	0
20/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1125.0000	1082.0800	1.1250	1.0821	0
20/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6696.8600	6871.4500	6.6969	6.8715	0
20/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	822.4400	790.5500	0.8224	0.7906	640
20/06/2024	2040 On 06-February-25			Bond Future	12.1746	12.1375	78.6357	78.8464	14
20/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6010.2500	6166.1500	6.0103	6.1662	0
20/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1799.9400	1745.0800	1.7999	1.7451	0
20/06/2024	2040 On 08-May-25			Bond Future	12.2924	12.2539	80.3463	80.5615	3,900
20/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5241.1500	5376.4700	5.2412	5.3765	0
20/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3394.3500	3314.5000	3.3944	3.3145	0
20/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5637.4400	5777.6000	5.6374	5.7776	15,000
20/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3150.3600	3075.3500	3.1504	3.0754	0
20/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	8037.2000	8200.5000	8.0372	8.2005	7,500
20/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2074.2500	2022.3800	2.0743	2.0224	0
20/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8294.5300	8459.8100	8.2945	8.4598	7,500
20/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1987.9400	1938.0500	1.9879	1.9381	0
20/06/2024	2040 On 07-August-25			Bond Future	12.4261	12.3861	77.5332	77.7525	0
20/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7478.8600	7632.7200	7.4789	7.6327	0
20/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2967.9400	2902.4200	2.9679	2.9024	0
20/06/2024	2044 On 01-August-24			Bond Future	12.0170	11.9775	75.7504	75.9863	113,830
20/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2348.7500	2525.4000	2.3488	2.5254	0
20/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	810.2600	751.0300	0.8103	0.7510	0
20/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2388.3000	2566.1400	2.3883	2.5661	0
20/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	792.3400	734.3000	0.7923	0.7343	0
20/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2428.1300	2607.1300	2.4281	2.6071	0
20/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	774.7600	717.8800	0.7748	0.7179	0
20/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	5632.3800	5857.8500	5.6324	5.8579	0
20/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	137.9900	127.5800	0.1380	0.1276	5,000
20/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	6856.5200	7087.2700	6.8565	7.0873	0
20/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	70.8200	65.6900	0.0708	0.0657	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
20/06/2024	2044 On 07-November-24			Bond Future	12.1198	12.0787	77.5351	77.7765	234
20/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	3878.1400	4044.2200	3.8781	4.0442	0
20/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1701.8700	1626.5500	1.7019	1.6266	11,405
20/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5449.3900	5639.9600	5.4494	5.6400	0
20/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1094.4900	1043.6600	1.0945	1.0437	0
20/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	5490.3500	5681.4300	5.4904	5.6814	0
20/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1082.3800	1032.0600	1.0824	1.0321	0
20/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	5531.3600	5722.9600	5.5314	5.7230	0
20/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1070.3900	1020.5900	1.0704	1.0206	0
20/06/2024	2044 On 06-February-25			Bond Future	12.2219	12.1793	74.8445	75.0910	0
20/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2747.3800	2869.6000	2.7474	2.8696	449
20/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	4047.2600	3922.9800	4.0473	3.9230	0
20/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4299.3800	4454.7300	4.2994	4.4547	449
20/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2720.8600	2629.7100	2.7209	2.6297	0
20/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6183.9500	6366.6700	6.1840	6.3667	0
20/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1798.5500	1734.7700	1.7986	1.7348	0
20/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9048.3400	9257.2400	9.0483	9.2572	0
20/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1016.1500	978.5500	1.0162	0.9786	449
20/06/2024	2044 On 08-May-25			Bond Future	12.3332	12.2890	76.4727	76.7243	0
20/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5404.0700	5564.4400	5.4041	5.5644	0
20/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3256.2200	3164.9400	3.2562	3.1649	0
20/06/2024	2044 On 07-August-25			Bond Future	12.4589	12.4131	73.7028	73.9595	0
20/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7647.5300	7827.9500	7.6475	7.8280	0
20/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	2982.7300	2906.4900	2.9827	2.9065	0
20/06/2024	2046 On 01-August-24			Bond Future	116.7752	116.7563	116.7752	116.7563	12,767
20/06/2024	2046 On 07-November-24			Bond Future	117.3540	117.3343	117.3540	117.3343	4,922
20/06/2024	2046 On 06-February-25			Bond Future	119.9486	119.9283	119.9486	119.9283	0
20/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5938.6200	5918.2800	5.9386	5.9183	0
20/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2046 On 08-May-25			Bond Future	120.3316	120.3100	120.3316	120.3100	0
20/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1638.4200	1659.9800	1.6384	1.6600	0
20/06/2024	2046 On 07-August-25			Bond Future	122.9073	122.8846	122.9073	122.8846	0
20/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	4217.3000	4194.6000	4.2173	4.1946	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2050 On 01-August-24			Bond Future	115.8624	116.4339	115.8624	116.4339	11,361
20/06/2024	2050 On 07-November-24			Bond Future	118.6227	119.2079	118.6227	119.2079	4,151
20/06/2024	2050 On 06-February-25			Bond Future	118.8830	119.4803	118.8830	119.4803	0
20/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	3282.9500	3880.3100	3.2830	3.8803	0
20/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2050 On 08-May-25			Bond Future	121.4992	122.1092	121.4992	122.1092	0
20/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	339.2000	949.2400	0.3392	0.9492	0
20/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	2050 On 07-August-25			Bond Future	121.6812	122.3031	121.6812	122.3031	0
20/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	1791.2400	2413.1400	1.7912	2.4131	0
20/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	AL37 On 01-August-24			Index Future	992.8950	993.8050	992.8950	993.8050	0
20/06/2024	AL37 On 07-November-24			Index Future	1016.2890	1017.2200	1016.2890	1,017.2200	0
20/06/2024	AL37 On 06-February-25			Index Future	1038.5270	1039.4760	1038.5270	1,039.4760	0
20/06/2024	AL37 On 08-May-25			Index Future	1061.1610	1062.1280	1061.1610	1,062.1280	0
20/06/2024	AL37 On 07-August-25			Index Future	1083.6780	1084.6620	1083.6780	1,084.6620	0
20/06/2024	AL7T On 01-August-24			Index Future	1163.2680	1165.4580	1163.2680	1,165.4580	0
20/06/2024	AL7T On 07-November-24			Index Future	1190.6770	1192.9170	1190.6770	1,192.9170	0
20/06/2024	AL7T On 06-February-25			Index Future	1216.7290	1219.0170	1216.7290	1,219.0170	0
20/06/2024	AL7T On 08-May-25			Index Future	1243.2480	1245.5810	1243.2480	1,245.5810	0
20/06/2024	AL7T On 07-August-25			Index Future	1269.6290	1272.0070	1269.6290	1,272.0070	0
20/06/2024	ALBI On 01-August-24			Index Future	1008.1500	1010.0730	1008.1500	1,010.0730	126
20/06/2024	ALBI On 07-November-24			Index Future	1031.9040	1033.8710	1031.9040	1,033.8710	16
20/06/2024	ALBI On 06-February-25			Index Future	1054.4830	1056.4910	1054.4830	1,056.4910	0
20/06/2024	ALBI On 08-May-25			Index Future	1077.4650	1079.5140	1077.4650	1,079.5140	0
20/06/2024	ALBI On 07-August-25			Index Future	1100.3280	1102.4170	1100.3280	1,102.4170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	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
20/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	ES33 On 01-August-24			Bond Future	12.1085	12.0487	77.9000	78.1689	0
20/06/2024	ES33 On 07-November-24			Bond Future	12.2510	12.1883	75.9530	76.2282	0
20/06/2024	ES33 On 06-February-25			Bond Future	12.3963	12.3308	77.6319	77.9130	0
20/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3900.3100	4181.3600	3.9003	4.1814	0
20/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	ES33 On 08-May-25			Bond Future	12.5463	12.4779	75.5352	75.8222	0
20/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	763.1800	1050.1800	0.7632	1.0502	0
20/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	ES33 On 07-August-25			Bond Future	12.7154	12.6438	77.1487	77.4415	0
20/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3344.0600	3636.9300	3.3441	3.6369	0
20/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	ES42 On 01-August-24			Bond Future	12.5588	12.6415	73.7760	73.3322	0
20/06/2024	ES42 On 07-November-24			Bond Future	12.6868	12.7730	71.2651	70.8106	0
20/06/2024	ES42 On 06-February-25			Bond Future	12.8107	12.9004	72.8398	72.3751	0
20/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4446.3200	3981.6200	4.4463	3.9816	0
20/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	ES42 On 08-May-25			Bond Future	12.9434	13.0367	70.1730	69.6979	0
20/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1542.0800	1066.9900	1.5421	1.0670	0
20/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	ES42 On 07-August-25			Bond Future	13.0866	13.1837	71.6694	71.1838	0
20/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3397.2600	2911.6400	3.3973	2.9116	0
20/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GOVI On 01-August-24			GOVI	993.1680	995.0770	993.1680	995.0770	730
20/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	497980.0000	517070.0000	49.7980	51.7070	0
20/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	497880.0000	516970.0000	49.7880	51.6970	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	497780.0000	516870.0000	49.7780	51.6870	0
20/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GOVI On 07-November-24			GOVI	1016.5680	1018.5220	1016.5680	1,018.5220	0
20/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	677880.0000	697420.0000	67.7880	69.7420	0
20/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	677780.0000	697320.0000	67.7780	69.7320	0
20/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	677680.0000	697220.0000	67.7680	69.7220	0
20/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GOVI On 06-February-25			GOVI	1038.8120	1040.8060	1038.8120	1,040.8060	0
20/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	668120.0000	688060.0000	66.8120	68.8060	0
20/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GOVI On 08-May-25			GOVI	1061.4520	1063.4870	1061.4520	1,063.4870	0
20/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	394520.0000	414870.0000	39.4520	41.4870	0
20/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GOVI On 07-August-25			GOVI	1083.9760	1086.0500	1083.9760	1,086.0500	0
20/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	729760.0000	750500.0000	72.9760	75.0500	0
20/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/06/2024	IGOV On 01-August-24			Index Future	356.5620	356.8250	356.5620	356.8250	587
20/06/2024	IGOV On 07-November-24			Index Future	365.0570	365.3260	365.0570	365.3260	16
20/06/2024	IGOV On 06-February-25			Index Future	373.1300	373.4040	373.1300	373.4040	0
20/06/2024	IGOV On 08-May-25			Index Future	381.3450	381.6240	381.3450	381.6240	0
20/06/2024	IGOV On 07-August-25			Index Future	389.5190	389.8020	389.5190	389.8020	0
20/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/06/2024	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
20/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
20/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
20/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
20/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
20/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
20/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
20/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
20/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
20/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
20/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/06/2024	R035 On 01-August-24			Bond Future	11.3223	11.2825	88.9587	89.1751	71,494
20/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	2952.0300	3133.3100	2.9520	3.1333	0
20/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	460.3800	425.2000	0.4604	0.4252	0
20/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	2993.1500	3175.2300	2.9932	3.1752	0
20/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	449.3400	414.9600	0.4493	0.4150	0
20/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3034.5500	3217.4200	3.0346	3.2174	0
20/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	438.6200	405.0300	0.4386	0.4050	0
20/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4755.0800	4959.0400	4.7551	4.9590	5,100
20/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	161.7800	149.2800	0.1618	0.1493	0
20/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	5919.9100	6130.2400	5.9199	6.1302	0
20/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	81.5400	75.4100	0.0815	0.0754	0
20/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6155.0100	6366.1900	6.1550	6.3662	0
20/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	70.8600	65.5800	0.0709	0.0656	0
20/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8732.6400	8948.2100	8.7326	8.9482	0
20/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	14.0600	13.1700	0.0141	0.0132	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
20/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	8871.5500	9087.2100	8.8716	9.0872	0
20/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	12.8500	12.0500	0.0129	0.0121	8,650
20/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	9424.5100	9640.4500	9.4245	9.6405	0
20/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	8.9300	8.4100	0.0089	0.0084	8,000
20/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9562.0600	9778.0500	9.5621	9.7781	0
20/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	8.1500	7.6800	0.0082	0.0077	0
20/06/2024	R035 On 07-November-24			Bond Future	11.4268	11.3853	86.5392	86.7607	85,243
20/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	4928.1100	5100.0700	4.9281	5.1001	0
20/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1092.4200	1042.8700	1.0924	1.0429	0
20/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	4966.1600	5138.6200	4.9662	5.1386	0
20/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1080.5100	1031.4600	1.0805	1.0315	0
20/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	5004.3000	5177.2400	5.0043	5.1772	0
20/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1068.7300	1020.1600	1.0687	1.0202	0
20/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	5042.5000	5215.9300	5.0425	5.2159	1,000
20/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1057.0600	1008.9800	1.0571	1.0090	0
20/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9233.2300	9438.8400	9.2332	9.4388	0
20/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	331.6000	315.7000	0.3316	0.3157	1,000
20/06/2024	R035 On 06-February-25			Bond Future	11.5333	11.4901	88.4321	88.6582	0
20/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	5932.1500	6102.2700	5.9322	6.1023	0
20/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1521.1600	1465.1600	1.5212	1.4652	0
20/06/2024	R035 On 08-May-25			Bond Future	11.6398	11.5948	85.8402	86.0710	0
20/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3338.4400	3456.8900	3.3384	3.4569	400
20/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4265.5600	4153.2100	4.2656	4.1532	0
20/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4205.6000	4339.9900	4.2056	4.3400	0
20/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3492.4800	3396.0700	3.4925	3.3961	0
20/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7152.4900	7324.2700	7.1525	7.3243	0
20/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1958.2300	1899.2100	1.9582	1.8992	400
20/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9464.0000	9654.1500	9.4640	9.6542	0
20/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1301.5400	1260.8900	1.3015	1.2609	400
20/06/2024	R035 On 07-August-25			Bond Future	11.7630	11.7161	87.6560	87.8914	0
20/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	6917.4100	7081.7100	6.9174	7.0817	0
20/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2633.1700	2562.1000	2.6332	2.5621	0
20/06/2024	R053 On 01-August-24			Bond Future	11.9131	11.8836	101.6997	101.9336	0
20/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	8942.1200	9171.8100	8.9421	9.1718	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	106.6000	102.3700	0.1066	0.1024	0
20/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9005.8100	9235.6400	9.0058	9.2356	0
20/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	103.8300	99.7400	0.1038	0.0997	0
20/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9069.4700	9299.4300	9.0695	9.2994	0
20/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	101.1300	97.1700	0.1011	0.0972	0
20/06/2024	R053 On 07-November-24			Bond Future	12.0140	11.9833	98.2232	98.4626	3,637
20/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	7215.2600	7406.0400	7.2153	7.4060	0
20/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1494.3000	1445.7200	1.4943	1.4457	0
20/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	7268.7700	7460.0400	7.2688	7.4600	0
20/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1478.1600	1430.0700	1.4782	1.4301	0
20/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	7322.3500	7514.1200	7.3224	7.5141	0
20/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1462.1800	1414.5900	1.4622	1.4146	0
20/06/2024	R053 On 06-February-25			Bond Future	12.1122	12.0804	100.3711	100.6155	0
20/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	8359.4800	8543.5500	8.3595	8.5436	0
20/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2368.6600	2308.3000	2.3687	2.3083	0
20/06/2024	R053 On 08-May-25			Bond Future	12.2149	12.1819	96.6830	96.9325	0
20/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7210.1400	7373.2200	7.2101	7.3732	0
20/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	4094.3500	4007.9900	4.0944	4.0080	0
20/06/2024	R053 On 07-August-25			Bond Future	12.3284	12.2942	98.7257	98.9800	0
20/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	9628.4900	9808.2500	9.6285	9.8083	0
20/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3736.9200	3662.3400	3.7369	3.6623	0
20/06/2024	R186 On 01-August-24			Bond Future	8.5530	8.5264	105.4042	105.4618	79,916
20/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	456.2100	497.3700	0.4562	0.4974	0
20/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	181.5300	165.0600	0.1815	0.1651	0
20/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	471.7600	513.4500	0.4718	0.5135	0
20/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	175.5000	159.5600	0.1755	0.1596	0
20/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	487.3600	529.5800	0.4874	0.5296	0
20/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	169.5200	154.1100	0.1695	0.1541	0
20/06/2024	R186 On 07-November-24			Bond Future	8.5050	8.4746	107.8877	107.9466	27,219
20/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1454.7900	1501.6500	1.4548	1.5017	0
20/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	251.0900	239.0700	0.2511	0.2391	0
20/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1470.6700	1517.6900	1.4707	1.5177	0
20/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	247.8600	236.0000	0.2479	0.2360	0
20/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1486.5900	1533.7600	1.4866	1.5338	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	244.6800	232.9700	0.2447	0.2330	0
20/06/2024	R186 On 06-February-25			Bond Future	8.4515	8.4168	104.9318	104.9917	0
20/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1411.0100	1454.1600	1.4110	1.4542	0
20/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	418.3500	401.5600	0.4184	0.4016	0
20/06/2024	R186 On 08-May-25			Bond Future	8.3916	8.3512	107.2161	107.2771	0
20/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	851.8300	885.5800	0.8518	0.8856	0
20/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	733.7600	706.5500	0.7338	0.7066	0
20/06/2024	R186 On 07-August-25			Bond Future	8.3557	8.3077	104.1698	104.2316	0
20/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1543.1100	1587.2700	1.5431	1.5873	1,983
20/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	440.5600	422.8900	0.4406	0.4229	0
20/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	2014.7700	2063.1800	2.0148	2.0632	0
20/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	332.1500	318.7300	0.3322	0.3187	0
20/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2630.3200	2682.6200	2.6303	2.6826	0
20/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	235.3500	225.8200	0.2354	0.2258	1,983
20/06/2024	R202 On 01-August-24			Bond Future	261.8167	261.5697	261.8167	261.5697	481
20/06/2024	R202 On 07-November-24			Bond Future	268.0544	267.8013	268.0544	267.8013	520
20/06/2024	R202 On 06-February-25			Bond Future	268.7569	268.4969	268.7569	268.4969	0
20/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	1966.8500	1706.8600	1.9669	1.7069	0
20/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	R202 On 08-May-25			Bond Future	274.6716	274.4052	274.6716	274.4052	0
20/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	2361.6200	2095.2300	2.3616	2.0952	0
20/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	R202 On 07-August-25			Bond Future	275.2026	274.9279	275.2026	274.9279	0
20/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	3602.5900	3327.8700	3.6026	3.3279	0
20/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	R209 On 01-August-24			Bond Future	11.4204	11.3706	69.3078	69.5502	11,452
20/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2244.6000	2434.5500	2.2446	2.4346	0
20/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	531.9100	479.5100	0.5319	0.4795	0
20/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2279.1800	2470.2000	2.2792	2.4702	0
20/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	519.7200	468.3900	0.5197	0.4684	0
20/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2313.9500	2506.0300	2.3140	2.5060	0
20/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	507.7600	457.4900	0.5078	0.4575	0
20/06/2024	R209 On 07-November-24			Bond Future	11.5154	11.4635	67.7834	68.0315	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
20/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4236.0200	4424.8300	4.2360	4.4248	0
20/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1029.2100	969.9900	1.0292	0.9700	0
20/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4269.4300	4458.8100	4.2694	4.4588	0
20/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1017.9900	959.3400	1.0180	0.9593	0
20/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4302.9000	4492.8600	4.3029	4.4929	0
20/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1006.8800	948.8100	1.0069	0.9488	0
20/06/2024	R209 On 06-February-25			Bond Future	11.6089	11.5552	69.2659	69.5192	0
20/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5167.1100	5355.1600	5.1671	5.3552	0
20/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1409.1300	1343.8800	1.4091	1.3439	0
20/06/2024	R209 On 08-May-25			Bond Future	11.7077	11.6519	67.6166	67.8752	0
20/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3896.0000	4048.6700	3.8960	4.0487	0
20/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3059.1900	2953.2500	3.0592	2.9533	0
20/06/2024	R209 On 07-August-25			Bond Future	11.8192	11.7614	69.0466	69.3104	0
20/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6167.8600	6351.2400	6.1679	6.3512	0
20/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2399.5100	2319.0800	2.3995	2.3191	0
20/06/2024	R210 On 01-August-24			Bond Future	239.9422	240.2441	239.9422	240.2441	1,448
20/06/2024	R210 On 07-November-24			Bond Future	242.3185	242.6273	242.3185	242.6273	0
20/06/2024	R210 On 06-February-25			Bond Future	247.6763	247.9914	247.6763	247.9914	0
20/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	8066.3000	8381.4100	8.0663	8.3814	0
20/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	R210 On 08-May-25			Bond Future	249.7067	250.0273	249.7067	250.0273	0
20/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1676.6500	1997.2500	1.6767	1.9973	0
20/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	R210 On 07-August-25			Bond Future	255.0533	255.3797	255.0533	255.3797	0
20/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6613.3300	6939.7400	6.6133	6.9397	0
20/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/06/2024	R213 On 01-August-24			Bond Future	10.2448	10.2302	87.7771	87.8390	27,086
20/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2850.6000	2910.4500	2.8506	2.9105	0
20/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	293.1700	291.0500	0.2932	0.2911	0
20/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2885.2200	2945.1800	2.8852	2.9452	0
20/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	287.0200	285.0100	0.2870	0.2850	0
20/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2919.8600	2979.9300	2.9199	2.9799	0
20/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	280.9200	279.0200	0.2809	0.2790	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R213 On 07-November-24			Bond Future	10.3213	10.3059	86.2837	86.3471	56,676
20/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4183.0600	4237.7300	4.1831	4.2377	0
20/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	626.5300	617.8500	0.6265	0.6179	0
20/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4214.2900	4269.0800	4.2143	4.2691	0
20/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	618.8000	610.2400	0.6188	0.6102	0
20/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4245.7300	4300.6400	4.2457	4.3006	0
20/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	611.3100	602.8700	0.6113	0.6029	0
20/06/2024	R213 On 06-February-25			Bond Future	10.4023	10.3861	88.1712	88.2357	0
20/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4693.3600	4745.4900	4.6934	4.7455	0
20/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1018.8200	1006.4100	1.0188	1.0064	0
20/06/2024	R213 On 08-May-25			Bond Future	10.4841	10.4671	86.5283	86.5941	0
20/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2759.4100	2798.1300	2.7594	2.7981	0
20/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2620.8400	2593.8400	2.6208	2.5938	0
20/06/2024	R213 On 07-August-25			Bond Future	10.5864	10.5685	88.3599	88.4267	0
20/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5522.2700	5572.6700	5.5223	5.5727	0
20/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1629.4300	1613.0800	1.6294	1.6131	0
20/06/2024	R214 On 01-August-24			Bond Future	11.8252	11.7754	64.4795	64.7297	13,836
20/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2216.3800	2409.9100	2.2164	2.4099	0
20/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	574.6600	518.0000	0.5747	0.5180	0
20/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2251.2200	2445.9000	2.2512	2.4459	0
20/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	561.5000	505.9900	0.5615	0.5060	0
20/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2286.3200	2482.1500	2.2863	2.4822	0
20/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	548.6600	494.3000	0.5487	0.4943	0
20/06/2024	R214 On 07-November-24			Bond Future	11.9233	11.8716	62.6916	62.9477	1,770
20/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4286.1400	4480.3900	4.2861	4.4804	0
20/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1076.6300	1014.8100	1.0766	1.0148	0
20/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4319.9500	4514.8000	4.3200	4.5148	0
20/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1064.9700	1003.7500	1.0650	1.0038	0
20/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4353.8500	4549.2800	4.3539	4.5493	0
20/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1053.4400	992.8000	1.0534	0.9928	0
20/06/2024	R214 On 06-February-25			Bond Future	12.0213	11.9678	64.0629	64.3244	0
20/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2177.7400	2302.1600	2.1777	2.3022	554
20/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3522.4300	3385.3000	3.5224	3.3853	0
20/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3462.1500	3622.5400	3.4622	3.6225	554

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2362.2900	2261.1300	2.3623	2.2611	0
20/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	4850.0600	5037.5900	4.8501	5.0376	0
20/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1627.8200	1553.8000	1.6278	1.5538	0
20/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	7914.7900	8138.3600	7.9148	8.1384	0
20/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	781.2300	743.2500	0.7812	0.7433	554
20/06/2024	R214 On 08-May-25			Bond Future	12.1180	12.0628	62.1493	62.4163	0
20/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4306.9500	4470.8700	4.3070	4.4709	0
20/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2972.0100	2868.8900	2.9720	2.8689	0
20/06/2024	R214 On 07-August-25			Bond Future	12.2269	12.1697	63.4638	63.7363	0
20/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6033.0700	6218.5900	6.0331	6.2186	0
20/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2656.2600	2569.3400	2.6563	2.5693	0
20/06/2024	R248 On 01-August-24			Bond Future	11.9214	11.8818	78.9029	79.1472	224,894
20/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	2918.0200	3113.8100	2.9180	3.1138	0
20/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	653.9200	605.3600	0.6539	0.6054	0
20/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	2961.4100	3158.2300	2.9614	3.1582	0
20/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	639.1300	591.6000	0.6391	0.5916	0
20/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3005.0200	3202.8500	3.0050	3.2029	0
20/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	624.6400	578.1200	0.6246	0.5781	0
20/06/2024	R248 On 07-November-24			Bond Future	12.0220	11.9808	76.3100	76.5601	41,084
20/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	5526.5900	5722.5700	5.5266	5.7226	0
20/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1173.9800	1119.9000	1.1740	1.1199	0
20/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5568.2200	5764.7500	5.5682	5.7648	0
20/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1161.1800	1107.6500	1.1612	1.1077	0
20/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5609.9200	5806.9800	5.6099	5.8070	0
20/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1148.5300	1095.5300	1.1485	1.0955	0
20/06/2024	R248 On 06-February-25			Bond Future	12.1226	12.0798	77.9791	78.2344	10,000
20/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5569.3000	5747.8200	5.5693	5.7478	0
20/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2206.6000	2129.7600	2.2066	2.1298	0
20/06/2024	R248 On 08-May-25			Bond Future	12.2216	12.1774	75.2231	75.4837	0
20/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5428.7900	5594.9900	5.4288	5.5950	0
20/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3262.2800	3167.8100	3.2623	3.1678	0
20/06/2024	R248 On 07-August-25			Bond Future	12.3330	12.2871	76.8136	77.0795	0
20/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7729.5500	7916.7600	7.7296	7.9168	0
20/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2949.9600	2871.2900	2.9500	2.8713	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0