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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
21/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	2025 On 01-August-24			Bond Future	181.8043	182.1574	181.8043	182.1574	4,600
21/06/2024	2025 On 07-November-24			Bond Future	186.1248	186.4972	186.1248	186.4972	4,870
21/06/2024	2029 On 01-August-24			Bond Future	132.0852	132.0972	132.0852	132.0972	9,944
21/06/2024	2029 On 07-November-24			Bond Future	133.8219	133.8422	133.8219	133.8422	0
21/06/2024	2029 On 06-February-25			Bond Future	136.7750	136.8016	136.7750	136.8016	0
21/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4374.9900	4401.6000	4.3750	4.4016	0
21/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2029 On 08-May-25			Bond Future	138.3445	138.3767	138.3445	138.3767	0
21/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	494.4500	526.7200	0.4945	0.5267	0
21/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2029 On 07-August-25			Bond Future	141.3162	141.3403	141.3162	141.3403	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3906.2100	3930.2900	3.9062	3.9303	0
21/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2030 On 01-August-24			Bond Future	9.6839	9.7663	93.0914	92.7632	117,071
21/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	2338.7300	2068.8100	2.3387	2.0688	600
21/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	266.8600	325.1000	0.2669	0.3251	0
21/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2868.1100	2579.8400	2.8681	2.5798	0
21/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	177.4900	217.3800	0.1775	0.2174	0
21/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2902.0400	2612.7600	2.9020	2.6128	0
21/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	172.9300	211.8100	0.1729	0.2118	0
21/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2936.1300	2645.8800	2.9361	2.6459	0
21/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	168.5400	206.4500	0.1685	0.2065	0
21/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	4059.0700	3748.2800	4.0591	3.7483	600
21/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	70.9000	88.2700	0.0709	0.0883	0
21/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	6234.4900	5909.8400	6.2345	5.9098	0
21/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	12.6200	16.1300	0.0126	0.0161	600
21/06/2024	2030 On 07-November-24			Bond Future	9.7324	9.8185	95.2790	94.9487	39,772
21/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2668.8000	2513.7700	2.6688	2.5138	600
21/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	855.2700	1030.4800	0.8553	1.0305	0
21/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	4104.8800	3888.2700	4.1049	3.8883	600
21/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	439.4100	553.0400	0.4394	0.5530	0
21/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	4196.7100	3977.1500	4.1967	3.9772	0
21/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	421.6100	532.2900	0.4216	0.5323	0
21/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	4227.5400	4006.9600	4.2275	4.0070	0
21/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	415.9300	525.5900	0.4159	0.5256	0
21/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	4258.4100	4036.8200	4.2584	4.0368	0
21/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	410.3200	518.9700	0.4103	0.5190	0
21/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7999.6600	7709.4300	7.9997	7.7094	0
21/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	76.1600	116.1700	0.0762	0.1162	600
21/06/2024	2030 On 06-February-25			Bond Future	9.7835	9.8738	93.3485	93.0152	0
21/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	4097.4500	3921.1300	4.0975	3.9211	0
21/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	854.9600	1011.9600	0.8550	1.0120	0
21/06/2024	2030 On 08-May-25			Bond Future	9.8511	9.9464	95.3769	95.0397	0
21/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2421.7100	2292.0100	2.4217	2.2920	0
21/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2142.3500	2349.8900	2.1424	2.3499	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	3241.8300	3073.2700	3.2418	3.0733	1,640
21/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1631.8800	1800.5600	1.6319	1.8006	0
21/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	4159.0500	3957.1700	4.1591	3.9572	2,280
21/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1241.9200	1377.2800	1.2419	1.3773	0
21/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	7315.2000	7067.6500	7.3152	7.0677	0
21/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	515.5200	605.2100	0.5155	0.6052	1,640
21/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	8476.3600	8254.5800	8.4764	8.2546	0
21/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	333.5300	448.9900	0.3335	0.4490	2,280
21/06/2024	2030 On 07-August-25			Bond Future	9.9400	10.0438	93.3910	93.0403	0
21/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3595.8200	3403.4800	3.5958	3.4035	1,054
21/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	1789.0900	1947.4600	1.7891	1.9475	0
21/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	5081.1600	4853.9900	5.0812	4.8540	0
21/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1220.7200	1344.2600	1.2207	1.3443	0
21/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7641.4600	7432.9900	7.6415	7.4330	0
21/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	606.1900	748.4300	0.6062	0.7484	1,054
21/06/2024	2032 On 01-August-24			Bond Future	10.4944	10.5971	91.2558	90.7669	100,761
21/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	2600.5900	2254.8700	2.6006	2.2549	0
21/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	457.4300	600.5800	0.4574	0.6006	11,000
21/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	3206.9800	2764.6400	3.2070	2.7646	600
21/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	327.1100	373.6400	0.3271	0.3736	0
21/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	3284.9500	2840.3700	3.2850	2.8404	0
21/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	313.5600	357.8500	0.3136	0.3579	0
21/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	3324.1400	2878.4300	3.3241	2.8784	0
21/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	307.0400	350.2000	0.3070	0.3502	0
21/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	3363.3400	2916.6200	3.3633	2.9166	0
21/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	300.5600	342.7100	0.3006	0.3427	0
21/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4781.2200	4311.0000	4.7812	4.3110	120
21/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	139.3400	157.9900	0.1393	0.1580	0
21/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	5239.1900	4765.0600	5.2392	4.7651	600
21/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	108.8400	123.5800	0.1088	0.1236	0
21/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	5448.4000	4972.8200	5.4484	4.9728	0
21/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	97.2400	110.5300	0.0972	0.1105	100
21/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	8175.1300	7689.4900	8.1751	7.6895	0
21/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	21.3400	24.5700	0.0213	0.0246	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	9125.7100	8641.6200	9.1257	8.6416	0
21/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	9.7300	14.5100	0.0097	0.0145	11,000
21/06/2024	2032 On 07-November-24			Bond Future	10.5775	10.6844	89.2328	88.7378	52,889
21/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3519.2400	3190.0800	3.5192	3.1901	600
21/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1086.6500	1252.5100	1.0867	1.2525	0
21/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4733.4800	4356.1000	4.7335	4.3561	0
21/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	704.8400	822.4800	0.7048	0.8225	0
21/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4768.7600	4390.2300	4.7688	4.3902	0
21/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	696.3300	812.8200	0.6963	0.8128	0
21/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4804.1000	4424.2500	4.8041	4.4243	0
21/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	687.9200	803.0900	0.6879	0.8031	0
21/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	5232.5400	4839.9700	5.2325	4.8400	600
21/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	593.5400	695.9900	0.5935	0.6960	0
21/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	5340.9800	4945.3300	5.3410	4.9453	1,615
21/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	571.9300	671.3000	0.5719	0.6713	0
21/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	10278.1700	9829.8100	10.2782	9.8298	0
21/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	76.4100	123.0700	0.0764	0.1231	600
21/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11840.8000	11370.9700	11.8408	11.3710	0
21/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	33.4200	58.6100	0.0334	0.0586	1,615
21/06/2024	2032 On 06-February-25			Bond Future	10.6615	10.7727	91.1805	90.6786	0
21/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5621.3400	5310.9800	5.6213	5.3110	0
21/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	988.6800	1180.2100	0.9887	1.1802	0
21/06/2024	2032 On 08-May-25			Bond Future	10.7527	10.8687	88.9947	88.4850	0
21/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3415.9000	3205.0800	3.4159	3.2051	0
21/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	2726.0300	3024.8500	2.7260	3.0249	0
21/06/2024	2032 On 07-August-25			Bond Future	10.8598	10.9833	90.8829	90.3563	0
21/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6545.4100	6217.2500	6.5454	6.2173	0
21/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1793.9100	1992.2800	1.7939	1.9923	0
21/06/2024	2033 On 01-August-24			Bond Future	124.2611	124.4348	124.2611	124.4348	7,742
21/06/2024	2033 On 07-November-24			Bond Future	125.7137	125.8989	125.7137	125.8989	0
21/06/2024	2033 On 06-February-25			Bond Future	128.4880	128.6828	128.4880	128.6828	0
21/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3547.9500	3742.7900	3.5480	3.7428	0
21/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2033 On 08-May-25			Bond Future	129.7751	129.9790	129.7751	129.9790	0

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21/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	844.9100	641.0300	0.8449	0.6410	0
21/06/2024	2033 On 07-August-25			Bond Future	132.5629	132.7628	132.5629	132.7628	0
21/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3912.9100	4112.7600	3.9129	4.1128	0
21/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2037 On 01-August-24			Bond Future	11.6259	11.7387	79.8073	79.1868	183,454
21/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2942.3600	2503.7300	2.9424	2.5037	0
21/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	434.4900	616.4500	0.4345	0.6165	0
21/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2984.2600	2542.5100	2.9843	2.5425	0
21/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	423.6200	602.4600	0.4236	0.6025	0
21/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	3026.4200	2581.5000	3.0264	2.5815	1,383
21/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	413.0600	588.7300	0.4131	0.5887	0
21/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7937.3600	7333.2500	7.9374	7.3333	0
21/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	19.9300	36.4100	0.0199	0.0364	1,383
21/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10911.2300	10293.7000	10.9112	10.2937	0
21/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	2.3600	5.4200	0.0024	0.0054	1,383
21/06/2024	2037 On 07-November-24			Bond Future	11.7289	11.8455	81.6827	81.0524	16,440
21/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	5334.6400	4898.7000	5.3346	4.8987	0
21/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	945.1900	1139.5900	0.9452	1.1396	0
21/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	5374.0400	4936.6400	5.3740	4.9366	0
21/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	934.5400	1127.4800	0.9345	1.1275	0
21/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	5413.5100	4974.4900	5.4135	4.9745	0
21/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	924.0000	1115.3200	0.9240	1.1153	0
21/06/2024	2037 On 06-February-25			Bond Future	11.8319	11.9525	79.2047	78.5641	0
21/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	6231.4400	5752.7100	6.2314	5.7527	0
21/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1487.3900	1649.2800	1.4874	1.6493	0
21/06/2024	2037 On 08-May-25			Bond Future	11.9459	12.0708	80.9251	80.2735	3,975
21/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4702.6900	4428.9700	4.7027	4.4290	0
21/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3129.3300	3507.2800	3.1293	3.5073	0
21/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5660.6500	5342.1000	5.6607	5.3421	15,000
21/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2578.8000	2911.9200	2.5788	2.9119	0
21/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	8266.0200	7855.6600	8.2660	7.8557	7,500
21/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1593.5100	1834.8200	1.5935	1.8348	0
21/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	8446.5900	8030.8400	8.4466	8.0308	7,500

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21/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1543.5200	1779.4400	1.5435	1.7794	0
21/06/2024	2037 On 07-August-25			Bond Future	12.0750	12.2062	78.3807	77.7098	0
21/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	7263.1300	6804.6900	7.2631	6.8047	0
21/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2654.9700	2867.4800	2.6550	2.8675	0
21/06/2024	2038 On 01-August-24			Bond Future	133.3665	133.7929	133.3665	133.7929	3,162
21/06/2024	2038 On 07-November-24			Bond Future	136.5358	136.9805	136.5358	136.9805	425
21/06/2024	2038 On 06-February-25			Bond Future	137.4276	137.8881	137.4276	137.8881	0
21/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2197.6000	2658.0900	2.1976	2.6581	0
21/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2038 On 08-May-25			Bond Future	140.4469	140.9226	140.4469	140.9226	0
21/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	766.8800	1242.5700	0.7669	1.2426	0
21/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2038 On 07-August-25			Bond Future	141.2925	141.7695	141.2925	141.7695	0
21/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	1732.4800	2209.5400	1.7325	2.2095	0
21/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2040 On 01-August-24			Bond Future	11.8464	11.9592	80.1592	79.4948	38,840
21/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	3041.9300	2542.2800	3.0419	2.5423	680
21/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	534.7300	699.4700	0.5347	0.6995	0
21/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	3217.9100	2706.0300	3.2179	2.7060	0
21/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	485.5700	638.0800	0.4856	0.6381	0
21/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	3262.3800	2747.5600	3.2624	2.7476	0
21/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	473.9100	623.4800	0.4739	0.6235	0
21/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	3307.0300	2789.3000	3.3070	2.7893	0
21/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	462.5000	609.1600	0.4625	0.6092	0
21/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5893.4300	5273.9700	5.8934	5.2740	0
21/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	112.9700	157.9000	0.1130	0.1579	680
21/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	6241.1700	5614.9900	6.2412	5.6150	7,500
21/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	92.9300	131.1400	0.0929	0.1311	0
21/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8862.2900	8208.0600	8.8623	8.2081	0
21/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	20.1000	30.2600	0.0201	0.0303	680
21/06/2024	2040 On 07-November-24			Bond Future	11.9505	12.0670	82.0429	81.3677	94,547
21/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	3032.4300	2705.9900	3.0324	2.7060	640
21/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2167.8100	2516.5200	2.1678	2.5165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4903.4800	4466.2500	4.9035	4.4663	0
21/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1249.2400	1487.1600	1.2492	1.4872	640
21/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5893.0000	5413.6000	5.8930	5.4136	0
21/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	953.7400	1149.4900	0.9537	1.1495	0
21/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5935.0800	5454.0200	5.9351	5.4540	0
21/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	943.0100	1137.1000	0.9430	1.1371	0
21/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5977.2100	5494.6700	5.9772	5.4947	0
21/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	932.3900	1125.0000	0.9324	1.1250	0
21/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	7220.2500	6696.8600	7.2203	6.6969	0
21/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	670.6800	822.4400	0.6707	0.8224	640
21/06/2024	2040 On 06-February-25			Bond Future	12.0542	12.1746	79.3221	78.6357	14
21/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6526.9900	6010.2500	6.5270	6.0103	0
21/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1630.3100	1799.9400	1.6303	1.7999	0
21/06/2024	2040 On 08-May-25			Bond Future	12.1679	12.2924	81.0449	80.3463	3,900
21/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5570.7600	5241.1500	5.5708	5.2412	0
21/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3025.4100	3394.3500	3.0254	3.3944	0
21/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5985.9700	5637.4400	5.9860	5.6374	15,000
21/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	2800.3400	3150.3600	2.8003	3.1504	0
21/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	8474.4800	8037.2000	8.4745	8.0372	7,500
21/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	1812.9800	2074.2500	1.8130	2.0743	0
21/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8739.6600	8294.5300	8.7397	8.2945	7,500
21/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1734.5200	1987.9400	1.7345	1.9879	0
21/06/2024	2040 On 07-August-25			Bond Future	12.2955	12.4261	78.2520	77.5332	0
21/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7990.8900	7478.8600	7.9909	7.4789	0
21/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2761.1500	2967.9400	2.7612	2.9679	0
21/06/2024	2044 On 01-August-24			Bond Future	11.9094	12.0170	76.3955	75.7504	112,975
21/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2780.3200	2348.7500	2.7803	2.3488	0
21/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	596.7300	810.2600	0.5967	0.8103	0
21/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2823.4700	2388.3000	2.8235	2.3883	0
21/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	582.4100	792.3400	0.5824	0.7923	0
21/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2866.8500	2428.1300	2.8669	2.4281	0
21/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	568.3800	774.7600	0.5684	0.7748	0
21/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	6228.0300	5632.3800	6.2280	5.6324	0
21/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	88.5400	137.9900	0.0885	0.1380	5,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	7473.6900	6856.5200	7.4737	6.8565	0
21/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	42.8900	70.8200	0.0429	0.0708	15,000
21/06/2024	2044 On 07-November-24			Bond Future	12.0087	12.1198	78.1908	77.5351	234
21/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	4359.0200	3878.1400	4.3590	3.8781	0
21/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1527.0300	1701.8700	1.5270	1.7019	11,405
21/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5991.1800	5449.3900	5.9912	5.4494	0
21/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	980.5600	1094.4900	0.9806	1.0945	0
21/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	6033.5000	5490.3500	6.0335	5.4904	0
21/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	969.8100	1082.3800	0.9698	1.0824	0
21/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	6075.7200	5531.3600	6.0757	5.5314	0
21/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	959.0300	1070.3900	0.9590	1.0704	0
21/06/2024	2044 On 06-February-25			Bond Future	12.1073	12.2219	75.5112	74.8445	0
21/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	3086.4900	2747.3800	3.0865	2.7474	449
21/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	3719.7300	4047.2600	3.7197	4.0473	0
21/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4743.8800	4299.3800	4.7439	4.2994	449
21/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2498.7200	2720.8600	2.4987	2.7209	0
21/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6703.6400	6183.9500	6.7036	6.1840	0
21/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1651.6000	1798.5500	1.6516	1.7986	0
21/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9627.4700	9048.3400	9.6275	9.0483	0
21/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	928.6400	1016.1500	0.9286	1.0162	449
21/06/2024	2044 On 08-May-25			Bond Future	12.2148	12.3332	77.1511	76.4727	0
21/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5833.4000	5404.0700	5.8334	5.4041	0
21/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3007.1000	3256.2200	3.0071	3.2562	0
21/06/2024	2044 On 07-August-25			Bond Future	12.3350	12.4589	74.4009	73.7028	0
21/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	8171.0300	7647.5300	8.1710	7.6475	0
21/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	2808.1500	2982.7300	2.8082	2.9827	0
21/06/2024	2046 On 01-August-24			Bond Future	117.0560	116.7752	117.0560	116.7752	12,767
21/06/2024	2046 On 07-November-24			Bond Future	117.6344	117.3540	117.6344	117.3540	4,922
21/06/2024	2046 On 06-February-25			Bond Future	120.2302	119.9486	120.2302	119.9486	0
21/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	6220.1600	5938.6200	6.2202	5.9386	0
21/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2046 On 08-May-25			Bond Future	120.6150	120.3316	120.6150	120.3316	0
21/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1354.9600	1638.4200	1.3550	1.6384	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	2046 On 07-August-25			Bond Future	123.2045	122.9073	123.2045	122.9073	0
21/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	4514.4600	4217.3000	4.5145	4.2173	0
21/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2050 On 01-August-24			Bond Future	115.2928	115.8624	115.2928	115.8624	11,361
21/06/2024	2050 On 07-November-24			Bond Future	118.0328	118.6227	118.0328	118.6227	4,151
21/06/2024	2050 On 06-February-25			Bond Future	118.2747	118.8830	118.2747	118.8830	0
21/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	2674.7300	3282.9500	2.6747	3.2830	0
21/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	2050 On 08-May-25			Bond Future	120.8732	121.4992	120.8732	121.4992	0
21/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	339.2000	0.0000	0.3392	0
21/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	286.7700	0.0000	0.2868	0.0000	0
21/06/2024	2050 On 07-August-25			Bond Future	121.0493	121.6812	121.0493	121.6812	0
21/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	1159.3000	1791.2400	1.1593	1.7912	0
21/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	AL37 On 01-August-24			Index Future	996.4980	992.8950	996.4980	992.8950	0
21/06/2024	AL37 On 07-November-24			Index Future	1019.9170	1016.2890	1019.9170	1,016.2890	0
21/06/2024	AL37 On 06-February-25			Index Future	1042.1880	1038.5270	1042.1880	1,038.5270	0
21/06/2024	AL37 On 08-May-25			Index Future	1064.8640	1061.1610	1064.8640	1,061.1610	0
21/06/2024	AL37 On 07-August-25			Index Future	1087.5270	1083.6780	1087.5270	1,083.6780	0
21/06/2024	AL7T On 01-August-24			Index Future	1170.4010	1163.2680	1170.4010	1,163.2680	0
21/06/2024	AL7T On 07-November-24			Index Future	1197.9070	1190.6770	1197.9070	1,190.6770	0
21/06/2024	AL7T On 06-February-25			Index Future	1224.0650	1216.7290	1224.0650	1,216.7290	0
21/06/2024	AL7T On 08-May-25			Index Future	1250.6980	1243.2480	1250.6980	1,243.2480	0
21/06/2024	AL7T On 07-August-25			Index Future	1277.3160	1269.6290	1277.3160	1,269.6290	0
21/06/2024	ALBI On 01-August-24			Index Future	1013.7950	1008.1500	1013.7950	1,008.1500	126
21/06/2024	ALBI On 07-November-24			Index Future	1037.6210	1031.9040	1037.6210	1,031.9040	16
21/06/2024	ALBI On 06-February-25			Index Future	1060.2790	1054.4830	1060.2790	1,054.4830	0
21/06/2024	ALBI On 08-May-25			Index Future	1083.3490	1077.4650	1083.3490	1,077.4650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	ALBI On 07-August-25			Index Future	1106.4050	1100.3280	1106.4050	1,100.3280	0
21/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C431 On 31-January-31			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
21/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	ES33 On 01-August-24			Bond Future	12.0054	12.1085	78.3641	77.9000	0
21/06/2024	ES33 On 07-November-24			Bond Future	12.1441	12.2510	76.4235	75.9530	0
21/06/2024	ES33 On 06-February-25			Bond Future	12.2852	12.3963	78.1095	77.6319	0
21/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4377.8700	3900.3100	4.3779	3.9003	0
21/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	ES33 On 08-May-25			Bond Future	12.4308	12.5463	76.0205	75.5352	0
21/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1248.5300	763.1800	1.2485	0.7632	0
21/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	ES33 On 07-August-25			Bond Future	12.5932	12.7154	77.6496	77.1487	0
21/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3845.0000	3344.0600	3.8450	3.3441	0
21/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	ES42 On 01-August-24			Bond Future	12.4408	12.5588	74.4169	73.7760	0
21/06/2024	ES42 On 07-November-24			Bond Future	12.5647	12.6868	71.9168	71.2651	0
21/06/2024	ES42 On 06-February-25			Bond Future	12.6845	12.8107	73.5028	72.8398	0
21/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5109.2800	4446.3200	5.1093	4.4463	0
21/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	ES42 On 08-May-25			Bond Future	12.8126	12.9434	70.8480	70.1730	0
21/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2217.0900	1542.0800	2.2171	1.5421	0
21/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	ES42 On 07-August-25			Bond Future	12.9496	13.0866	72.3639	71.6694	0
21/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4091.7000	3397.2600	4.0917	3.3973	0
21/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GOVI On 01-August-24			GOVI	998.6930	993.1680	998.6930	993.1680	730
21/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	553230.0000	497980.0000	55.3230	49.7980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	553130.0000	497880.0000	55.3130	49.7880	0
21/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	553030.0000	497780.0000	55.3030	49.7780	0
21/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GOVI On 07-November-24			GOVI	1022.1640	1016.5680	1022.1640	1,016.5680	0
21/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	733840.0000	677880.0000	73.3840	67.7880	0
21/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	733740.0000	677780.0000	73.3740	67.7780	0
21/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	733640.0000	677680.0000	73.3640	67.7680	0
21/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GOVI On 06-February-25			GOVI	1044.4840	1038.8120	1044.4840	1,038.8120	0
21/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	724840.0000	668120.0000	72.4840	66.8120	0
21/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GOVI On 08-May-25			GOVI	1067.2100	1061.4520	1067.2100	1,061.4520	0
21/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	452100.0000	394520.0000	45.2100	39.4520	0
21/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GOVI On 07-August-25			GOVI	1089.9230	1083.9760	1089.9230	1,083.9760	0
21/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	789230.0000	729760.0000	78.9230	72.9760	0
21/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/06/2024	IGOV On 01-August-24			Index Future	355.9630	356.5620	355.9630	356.5620	587
21/06/2024	IGOV On 07-November-24			Index Future	364.4220	365.0570	364.4220	365.0570	16
21/06/2024	IGOV On 06-February-25			Index Future	372.4650	373.1300	372.4650	373.1300	0
21/06/2024	IGOV On 08-May-25			Index Future	380.6520	381.3450	380.6520	381.3450	0
21/06/2024	IGOV On 07-August-25			Index Future	388.8350	389.5190	388.8350	389.5190	0
21/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/06/2024	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
21/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
21/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
21/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
21/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
21/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
21/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
21/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
21/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
21/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
21/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/06/2024	R035 On 01-August-24			Bond Future	11.2146	11.3223	89.5469	88.9587	74,283
21/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	2834.0600	2416.5300	2.8341	2.4165	0
21/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	489.3100	659.9700	0.4893	0.6600	9,500
21/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	3425.3500	2952.0300	3.4254	2.9520	0
21/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	345.5100	460.3800	0.3455	0.4604	0
21/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	3468.8800	2993.1500	3.4689	2.9932	0
21/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	336.8800	449.3400	0.3369	0.4493	0
21/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3512.4900	3034.5500	3.5125	3.0346	0
21/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	328.3700	438.6200	0.3284	0.4386	0
21/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	5296.1600	4755.0800	5.2962	4.7551	5,100
21/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	114.6700	161.7800	0.1147	0.1618	0
21/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	6482.1300	5919.9100	6.4821	5.9199	0
21/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	55.5700	81.5400	0.0556	0.0815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6720.2400	6155.0100	6.7202	6.1550	0
21/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	47.9000	70.8600	0.0479	0.0709	0
21/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	9315.2300	8732.6400	9.3152	8.7326	0
21/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	8.4600	14.0600	0.0085	0.0141	7,500
21/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	9454.3800	8871.5500	9.4544	8.8716	0
21/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	7.4900	12.8500	0.0075	0.0129	8,650
21/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	10008.3100	9424.5100	10.0083	9.4245	0
21/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	4.5400	8.9300	0.0045	0.0089	8,000
21/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	10146.1000	9562.0600	10.1461	9.5621	0
21/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	4.0000	8.1500	0.0040	0.0082	0
21/06/2024	R035 On 07-November-24			Bond Future	11.3153	11.4268	87.1360	86.5392	85,243
21/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	5332.7200	4928.1100	5.3327	4.9281	0
21/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	900.2000	1092.4200	0.9002	1.0924	0
21/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	5372.3600	4966.1600	5.3724	4.9662	0
21/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	889.8800	1080.5100	0.8899	1.0805	0
21/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	5411.9200	5004.3000	5.4119	5.0043	0
21/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	879.5200	1068.7300	0.8795	1.0687	0
21/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	5451.7000	5042.5000	5.4517	5.0425	1,000
21/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	869.4300	1057.0600	0.8694	1.0571	0
21/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9753.4100	9233.2300	9.7534	9.2332	0
21/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	254.9500	331.6000	0.2550	0.3316	1,000
21/06/2024	R035 On 06-February-25			Bond Future	11.4178	11.5333	89.0382	88.4321	0
21/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	6381.9700	5932.1500	6.3820	5.9322	0
21/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1364.9100	1521.1600	1.3649	1.5212	0
21/06/2024	R035 On 08-May-25			Bond Future	11.5200	11.6398	86.4564	85.8402	0
21/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3517.8600	3338.4400	3.5179	3.3384	400
21/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	3828.7900	4265.5600	3.8288	4.2656	0
21/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4439.5500	4205.6000	4.4396	4.2056	0
21/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3110.2400	3492.4800	3.1102	3.4925	0
21/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7506.2800	7152.4900	7.5063	7.1525	0
21/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1695.8300	1958.2300	1.6958	1.9582	400
21/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9882.9400	9464.0000	9.8829	9.4640	0
21/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1104.2900	1301.5400	1.1043	1.3015	400
21/06/2024	R035 On 07-August-25			Bond Future	11.6368	11.7630	88.2912	87.6560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	7341.5000	6917.4100	7.3415	6.9174	0
21/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2422.0900	2633.1700	2.4221	2.6332	0
21/06/2024	R053 On 01-August-24			Bond Future	11.7954	11.9131	102.6401	101.6997	0
21/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	9841.3200	8942.1200	9.8413	8.9421	0
21/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	65.3300	106.6000	0.0653	0.1066	0
21/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9905.9600	9005.8100	9.9060	9.0058	0
21/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	63.5100	103.8300	0.0635	0.1038	0
21/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9970.5700	9069.4700	9.9706	9.0695	0
21/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	61.7600	101.1300	0.0618	0.1011	0
21/06/2024	R053 On 07-November-24			Bond Future	11.8924	12.0140	99.1798	98.2232	3,637
21/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	8012.3300	7215.2600	8.0123	7.2153	0
21/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1334.8100	1494.3000	1.3348	1.4943	0
21/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	8067.3700	7268.7700	8.0674	7.2688	0
21/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1320.2000	1478.1600	1.3202	1.4782	0
21/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	8122.4700	7322.3500	8.1225	7.3224	0
21/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1305.7400	1462.1800	1.3057	1.4622	0
21/06/2024	R053 On 06-February-25			Bond Future	11.9866	12.1122	101.3443	100.3711	0
21/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	9144.7600	8359.4800	9.1448	8.3595	0
21/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2180.7300	2368.6600	2.1807	2.3687	0
21/06/2024	R053 On 08-May-25			Bond Future	12.0849	12.2149	97.6739	96.6830	0
21/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7814.6500	7210.1400	7.8147	7.2101	0
21/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	3708.0000	4094.3500	3.7080	4.0944	0
21/06/2024	R053 On 07-August-25			Bond Future	12.1925	12.3284	99.7444	98.7257	0
21/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	10437.4600	9628.4900	10.4375	9.6285	0
21/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3527.1900	3736.9200	3.5272	3.7369	0
21/06/2024	R186 On 01-August-24			Bond Future	8.5488	8.5530	105.4133	105.4042	79,916
21/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	491.8500	456.2100	0.4919	0.4562	0
21/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	208.0700	181.5300	0.2081	0.1815	0
21/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	506.9200	471.7600	0.5069	0.4718	0
21/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	201.5600	175.5000	0.2016	0.1755	0
21/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	522.1800	487.3600	0.5222	0.4874	0
21/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	195.2400	169.5200	0.1952	0.1695	0
21/06/2024	R186 On 07-November-24			Bond Future	8.5034	8.5050	107.8906	107.8877	34,555

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1473.2300	1454.7900	1.4732	1.4548	0
21/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	266.6000	251.0900	0.2666	0.2511	0
21/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1488.8000	1470.6700	1.4888	1.4707	0
21/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	263.0600	247.8600	0.2631	0.2479	0
21/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1504.4100	1486.5900	1.5044	1.4866	0
21/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	259.5700	244.6800	0.2596	0.2447	0
21/06/2024	R186 On 06-February-25			Bond Future	8.4524	8.4515	104.9302	104.9318	0
21/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1422.7900	1411.0100	1.4228	1.4110	0
21/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	431.7200	418.3500	0.4317	0.4184	0
21/06/2024	R186 On 08-May-25			Bond Future	8.3952	8.3916	107.2107	107.2161	0
21/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	842.5400	851.8300	0.8425	0.8518	0
21/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	729.8900	733.7600	0.7299	0.7338	0
21/06/2024	R186 On 07-August-25			Bond Future	8.3545	8.3557	104.1714	104.1698	0
21/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1543.2700	1543.1100	1.5433	1.5431	1,983
21/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	439.1300	440.5600	0.4391	0.4406	0
21/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	2007.6400	2014.7700	2.0076	2.0148	0
21/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	323.4300	332.1500	0.3234	0.3322	0
21/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2620.3200	2630.3200	2.6203	2.6303	0
21/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	223.7600	235.3500	0.2238	0.2354	1,983
21/06/2024	R202 On 01-August-24			Bond Future	260.8315	261.8167	260.8315	261.8167	481
21/06/2024	R202 On 07-November-24			Bond Future	267.0302	268.0544	267.0302	268.0544	520
21/06/2024	R202 On 06-February-25			Bond Future	267.6981	268.7569	267.6981	268.7569	0
21/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	908.0900	1966.8500	0.9081	1.9669	0
21/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	R202 On 08-May-25			Bond Future	273.5801	274.6716	273.5801	274.6716	0
21/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	1270.1300	2361.6200	1.2701	2.3616	0
21/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	R202 On 07-August-25			Bond Future	274.1046	275.2026	274.1046	275.2026	0
21/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	2504.6000	3602.5900	2.5046	3.6026	0
21/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	R209 On 01-August-24			Bond Future	11.3181	11.4204	69.8065	69.3078	11,452
21/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2594.8600	2244.6000	2.5949	2.2446	0
21/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	383.4500	531.9100	0.3835	0.5319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2631.9700	2279.1800	2.6320	2.2792	0
21/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	373.7900	519.7200	0.3738	0.5197	0
21/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2669.3200	2313.9500	2.6693	2.3140	0
21/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	364.4100	507.7600	0.3644	0.5078	0
21/06/2024	R209 On 07-November-24			Bond Future	11.4098	11.5154	68.2898	67.7834	5,237
21/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4571.1700	4236.0200	4.5712	4.2360	0
21/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	858.0300	1029.2100	0.8580	1.0292	0
21/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4605.9800	4269.4300	4.6060	4.2694	0
21/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	848.2100	1017.9900	0.8482	1.0180	0
21/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4640.7200	4302.9000	4.6407	4.3029	0
21/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	838.3700	1006.8800	0.8384	1.0069	0
21/06/2024	R209 On 06-February-25			Bond Future	11.5000	11.6089	69.7803	69.2659	0
21/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5546.6500	5167.1100	5.5467	5.1671	0
21/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1274.2600	1409.1300	1.2743	1.4091	0
21/06/2024	R209 On 08-May-25			Bond Future	11.5952	11.7077	68.1398	67.6166	0
21/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	4096.0700	3896.0000	4.0961	3.8960	0
21/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	2736.1000	3059.1900	2.7361	3.0592	0
21/06/2024	R209 On 07-August-25			Bond Future	11.7014	11.8192	69.5855	69.0466	0
21/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6530.4000	6167.8600	6.5304	6.1679	0
21/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2223.1500	2399.5100	2.2232	2.3995	0
21/06/2024	R210 On 01-August-24			Bond Future	240.0569	239.9422	240.0569	239.9422	1,448
21/06/2024	R210 On 07-November-24			Bond Future	242.4215	242.3185	242.4215	242.3185	0
21/06/2024	R210 On 06-February-25			Bond Future	247.7710	247.6763	247.7710	247.6763	0
21/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	8160.9800	8066.3000	8.1610	8.0663	0
21/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	R210 On 08-May-25			Bond Future	249.7943	249.7067	249.7943	249.7067	0
21/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1764.3200	1676.6500	1.7643	1.6767	0
21/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	R210 On 07-August-25			Bond Future	255.1590	255.0533	255.1590	255.0533	0
21/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6718.9500	6613.3300	6.7190	6.6133	0
21/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/06/2024	R213 On 01-August-24			Bond Future	10.1575	10.2448	88.1478	87.7771	27,086
21/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	3158.1300	2850.6000	3.1581	2.8506	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	229.9500	293.1700	0.2300	0.2932	0
21/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	3193.9700	2885.2200	3.1940	2.8852	0
21/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	225.0200	287.0200	0.2250	0.2870	0
21/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	3229.8100	2919.8600	3.2298	2.9199	0
21/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	220.1200	280.9200	0.2201	0.2809	0
21/06/2024	R213 On 07-November-24			Bond Future	10.2305	10.3213	86.6580	86.2837	56,676
21/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4469.1200	4183.0600	4.4691	4.1831	0
21/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	538.2900	626.5300	0.5383	0.6265	0
21/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4501.2200	4214.2900	4.5012	4.2143	0
21/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	531.4300	618.8000	0.5314	0.6188	0
21/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4533.5200	4245.7300	4.5335	4.2457	0
21/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	524.8000	611.3100	0.5248	0.6113	0
21/06/2024	R213 On 06-February-25			Bond Future	10.3075	10.4023	88.5499	88.1712	0
21/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4911.4200	4693.3600	4.9114	4.6934	0
21/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	858.1700	1018.8200	0.8582	1.0188	0
21/06/2024	R213 On 08-May-25			Bond Future	10.3850	10.4841	86.9122	86.5283	0
21/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2899.5800	2759.4100	2.8996	2.7594	0
21/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2377.1300	2620.8400	2.3771	2.6208	0
21/06/2024	R213 On 07-August-25			Bond Future	10.4801	10.5864	88.7577	88.3599	0
21/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5759.9600	5522.2700	5.7600	5.5223	0
21/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1469.2900	1629.4300	1.4693	1.6294	0
21/06/2024	R214 On 01-August-24			Bond Future	11.7077	11.8252	65.0721	64.4795	13,836
21/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2639.8900	2216.3800	2.6399	2.2164	0
21/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	405.6100	574.6600	0.4056	0.5747	0
21/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2677.8200	2251.2200	2.6778	2.2512	0
21/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	395.5400	561.5000	0.3955	0.5615	0
21/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2715.9200	2286.3200	2.7159	2.2863	0
21/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	385.7000	548.6600	0.3857	0.5487	0
21/06/2024	R214 On 07-November-24			Bond Future	11.8022	11.9233	63.2944	62.6916	1,770
21/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4708.9000	4286.1400	4.7089	4.2861	0
21/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	896.6600	1076.6300	0.8967	1.0766	0
21/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4744.2600	4319.9500	4.7443	4.3200	0
21/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	886.5500	1064.9700	0.8866	1.0650	0
21/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4779.5500	4353.8500	4.7796	4.3539	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	876.4100	1053.4400	0.8764	1.0534	0
21/06/2024	R214 On 06-February-25			Bond Future	11.8965	12.0213	64.6761	64.0629	0
21/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2478.0000	2177.7400	2.4780	2.1777	554
21/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3209.4800	3522.4300	3.2095	3.5224	0
21/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3862.5100	3462.1500	3.8625	3.4622	554
21/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2149.4400	2362.2900	2.1494	2.3623	0
21/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	5315.3200	4850.0600	5.3153	4.8501	0
21/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1479.8700	1627.8200	1.4799	1.6278	0
21/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	8450.9300	7914.7900	8.4509	7.9148	0
21/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	704.1600	781.2300	0.7042	0.7812	554
21/06/2024	R214 On 08-May-25			Bond Future	11.9894	12.1180	62.7736	62.1493	0
21/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4612.5800	4306.9500	4.6126	4.3070	0
21/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2653.3300	2972.0100	2.6533	2.9720	0
21/06/2024	R214 On 07-August-25			Bond Future	12.0928	12.2269	64.1057	63.4638	0
21/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6499.5700	6033.0700	6.4996	6.0331	0
21/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2480.9500	2656.2600	2.4810	2.6563	0
21/06/2024	R248 On 01-August-24			Bond Future	11.8038	11.9214	79.6314	78.9029	224,894
21/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	3457.9400	2918.0200	3.4579	2.9180	0
21/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	465.2900	653.9200	0.4653	0.6539	0
21/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	3504.7600	2961.4100	3.5048	2.9614	0
21/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	453.9300	639.1300	0.4539	0.6391	0
21/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3551.7400	3005.0200	3.5517	3.0050	0
21/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	442.8100	624.6400	0.4428	0.6246	0
21/06/2024	R248 On 07-November-24			Bond Future	11.9006	12.0220	77.0511	76.3100	41,084
21/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	6138.0900	5526.5900	6.1381	5.5266	0
21/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1044.3800	1173.9800	1.0444	1.1740	0
21/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	6180.9700	5568.2200	6.1810	5.5682	0
21/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1032.8300	1161.1800	1.0328	1.1612	0
21/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	6223.9000	5609.9200	6.2239	5.6099	0
21/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1021.4100	1148.5300	1.0214	1.1485	0
21/06/2024	R248 On 06-February-25			Bond Future	11.9972	12.1226	78.7330	77.9791	10,000
21/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	6057.1500	5569.3000	6.0572	5.5693	0
21/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	1940.5000	2206.6000	1.9405	2.2066	0
21/06/2024	R248 On 08-May-25			Bond Future	12.0922	12.2216	75.9907	75.2231	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5955.9500	5428.7900	5.9560	5.4288	0
21/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3021.8000	3262.2800	3.0218	3.2623	0
21/06/2024	R248 On 07-August-25			Bond Future	12.1978	12.3330	77.6028	76.8136	0
21/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	8254.8700	7729.5500	8.2549	7.7296	0
21/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2686.1200	2949.9600	2.6861	2.9500	0
21/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0