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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
24/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	2025 On 01-August-24			Bond Future	182.0286	181.8043	182.0286	181.8043	4,600
24/06/2024	2025 On 07-November-24			Bond Future	186.3546	186.1248	186.3546	186.1248	4,870
24/06/2024	2029 On 01-August-24			Bond Future	132.4276	132.0852	132.4276	132.0852	9,944
24/06/2024	2029 On 07-November-24			Bond Future	134.1727	133.8219	134.1727	133.8219	0
24/06/2024	2029 On 06-February-25			Bond Future	137.1338	136.7750	137.1338	136.7750	0
24/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4733.8400	4374.9900	4.7338	4.3750	0
24/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2029 On 08-May-25			Bond Future	138.7119	138.3445	138.7119	138.3445	0
24/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	861.8800	494.4500	0.8619	0.4945	0
24/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2029 On 07-August-25			Bond Future	141.6921	141.3162	141.6921	141.3162	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	4282.0900	3906.2100	4.2821	3.9062	0
24/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2030 On 01-August-24			Bond Future	9.8269	9.6839	92.5226	93.0914	120,390
24/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1869.8100	2338.7300	1.8698	2.3387	600
24/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	366.6700	266.8600	0.3667	0.2669	0
24/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2367.2300	2868.1100	2.3672	2.8681	0
24/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	245.3400	177.4900	0.2453	0.1775	0
24/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2399.4700	2902.0400	2.3995	2.9020	0
24/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	239.0900	172.9300	0.2391	0.1729	0
24/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2431.9300	2936.1300	2.4319	2.9361	0
24/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	233.0700	168.5400	0.2331	0.1685	0
24/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3517.5800	4059.0700	3.5176	4.0591	600
24/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	98.1400	70.9000	0.0981	0.0709	0
24/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5670.0600	6234.4900	5.6701	6.2345	0
24/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	16.9200	12.6200	0.0169	0.0126	600
24/06/2024	2030 On 07-November-24			Bond Future	9.8844	9.7324	94.6970	95.2790	39,772
24/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2270.6500	2668.8000	2.2707	2.6688	600
24/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1039.1500	855.2700	1.0392	0.8553	0
24/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3627.6100	4104.8800	3.6276	4.1049	600
24/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	544.1700	439.4100	0.5442	0.4394	0
24/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3715.7100	4196.7100	3.7157	4.1967	0
24/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	522.6400	421.6100	0.5226	0.4216	0
24/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	3745.3200	4227.5400	3.7453	4.2275	0
24/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	515.7400	415.9300	0.5157	0.4159	0
24/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	3774.9900	4258.4100	3.7750	4.2584	0
24/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	508.9300	410.3200	0.5089	0.4103	0
24/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7438.3100	7999.6600	7.4383	7.9997	0
24/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	96.8400	76.1600	0.0968	0.0762	600
24/06/2024	2030 On 06-February-25			Bond Future	9.9449	9.7835	92.7540	93.3485	0
24/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3655.6500	4097.4500	3.6557	4.0975	0
24/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1007.6800	854.9600	1.0077	0.8550	0
24/06/2024	2030 On 08-May-25			Bond Future	10.0230	9.8511	94.7697	95.3769	0
24/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2101.2600	2421.7100	2.1013	2.4217	0
24/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2429.0900	2142.3500	2.4291	2.1424	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2866.7600	3241.8300	2.8668	3.2418	1,640
24/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1864.0000	1631.8800	1.8640	1.6319	0
24/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3736.7700	4159.0500	3.7368	4.1591	2,280
24/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1426.8300	1241.9200	1.4268	1.2419	0
24/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	6793.1300	7315.2000	6.7931	7.3152	0
24/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	600.6400	515.5200	0.6006	0.5155	1,640
24/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	7928.6100	8476.3600	7.9286	8.4764	0
24/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	392.9700	333.5300	0.3930	0.3335	2,280
24/06/2024	2030 On 07-August-25			Bond Future	10.1238	9.9400	92.7712	93.3910	0
24/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3211.7500	3595.8200	3.2118	3.5958	1,054
24/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2024.7900	1789.0900	2.0248	1.7891	0
24/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4631.4500	5081.1600	4.6315	5.0812	0
24/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1390.7800	1220.7200	1.3908	1.2207	0
24/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7115.3600	7641.4600	7.1154	7.6415	0
24/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	699.8600	606.1900	0.6999	0.6062	1,054
24/06/2024	2032 On 01-August-24			Bond Future	10.6109	10.4944	90.7013	91.2558	101,280
24/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	2155.0600	2600.5900	2.1551	2.6006	0
24/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	566.3600	457.4300	0.5664	0.4574	11,000
24/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2729.4800	3206.9800	2.7295	3.2070	600
24/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	404.0700	327.1100	0.4041	0.3271	0
24/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2804.0700	3284.9500	2.8041	3.2850	0
24/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	387.1400	313.5600	0.3871	0.3136	0
24/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2841.6100	3324.1400	2.8416	3.3241	0
24/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	378.9700	307.0400	0.3790	0.3070	0
24/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2879.2100	3363.3400	2.8792	3.3633	0
24/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	370.8900	300.5600	0.3709	0.3006	0
24/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4256.9600	4781.2200	4.2570	4.7812	120
24/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	169.5400	139.3400	0.1695	0.1393	0
24/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4707.4600	5239.1900	4.7075	5.2392	600
24/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	131.5700	108.8400	0.1316	0.1088	0
24/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	4913.8600	5448.4000	4.9139	5.4484	0
24/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	117.1600	97.2400	0.1172	0.0972	100
24/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7623.6700	8175.1300	7.6237	8.1751	0
24/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	24.3400	21.3400	0.0243	0.0213	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8572.4300	9125.7100	8.5724	9.1257	0
24/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	10.9100	9.7300	0.0109	0.0097	11,000
24/06/2024	2032 On 07-November-24			Bond Future	10.7000	10.5775	88.6654	89.2328	52,889
24/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3117.5800	3519.2400	3.1176	3.5192	600
24/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1252.3800	1086.6500	1.2524	1.0867	0
24/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4279.6200	4733.4800	4.2796	4.7335	0
24/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	818.3700	704.8400	0.8184	0.7048	0
24/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4313.6600	4768.7600	4.3137	4.7688	0
24/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	808.6200	696.3300	0.8086	0.6963	0
24/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4347.7700	4804.1000	4.3478	4.8041	0
24/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	798.9800	687.9200	0.7990	0.6879	0
24/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4762.3000	5232.5400	4.7623	5.2325	600
24/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	690.6900	593.5400	0.6907	0.5935	0
24/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4867.5000	5340.9800	4.8675	5.3410	1,615
24/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	665.8400	571.9300	0.6658	0.5719	0
24/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9725.6200	10278.1700	9.7256	10.2782	0
24/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	91.2500	76.4100	0.0913	0.0764	600
24/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11280.3000	11840.8000	11.2803	11.8408	0
24/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	40.3100	33.4200	0.0403	0.0334	1,615
24/06/2024	2032 On 06-February-25			Bond Future	10.7900	10.6615	90.6009	91.1805	0
24/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5170.7400	5621.3400	5.1707	5.6213	0
24/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1117.6300	988.6800	1.1176	0.9887	0
24/06/2024	2032 On 08-May-25			Bond Future	10.8876	10.7527	88.4028	88.9947	0
24/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3083.3800	3415.9000	3.0834	3.4159	0
24/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	2985.4200	2726.0300	2.9854	2.7260	0
24/06/2024	2032 On 07-August-25			Bond Future	11.0016	10.8598	90.2787	90.8829	0
24/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6108.4700	6545.4100	6.1085	6.5454	0
24/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1961.1600	1793.9100	1.9612	1.7939	0
24/06/2024	2033 On 01-August-24			Bond Future	124.3287	124.2611	124.3287	124.2611	7,742
24/06/2024	2033 On 07-November-24			Bond Future	125.7830	125.7137	125.7830	125.7137	0
24/06/2024	2033 On 06-February-25			Bond Future	128.5591	128.4880	128.5591	128.4880	0
24/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3619.1100	3547.9500	3.6191	3.5480	0
24/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2033 On 08-May-25			Bond Future	129.8485	129.7751	129.8485	129.7751	0

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24/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	771.4800	844.9100	0.7715	0.8449	0
24/06/2024	2033 On 07-August-25			Bond Future	132.6383	132.5629	132.6383	132.5629	0
24/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3988.3400	3912.9100	3.9883	3.9129	0
24/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2037 On 01-August-24			Bond Future	11.7315	11.6259	79.2263	79.8073	183,454
24/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2462.8100	2942.3600	2.4628	2.9424	0
24/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	535.9900	434.4900	0.5360	0.4345	0
24/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2502.2800	2984.2600	2.5023	2.9843	0
24/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	522.6900	423.6200	0.5227	0.4236	0
24/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2542.0600	3026.4200	2.5421	3.0264	1,383
24/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	509.7500	413.0600	0.5098	0.4131	0
24/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7359.8200	7937.3600	7.3598	7.9374	0
24/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	23.4400	19.9300	0.0234	0.0199	1,383
24/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10330.3900	10911.2300	10.3304	10.9112	0
24/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	2.5700	2.3600	0.0026	0.0024	1,383
24/06/2024	2037 On 07-November-24			Bond Future	11.8389	11.7289	81.0882	81.6827	16,440
24/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	4864.8700	5334.6400	4.8649	5.3346	0
24/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1070.0100	945.1900	1.0700	0.9452	0
24/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	4902.9700	5374.0400	4.9030	5.3740	0
24/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1058.0600	934.5400	1.0581	0.9345	0
24/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	4941.1600	5413.5100	4.9412	5.4135	0
24/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1046.2400	924.0000	1.0462	0.9240	0
24/06/2024	2037 On 06-February-25			Bond Future	11.9462	11.8319	78.5973	79.2047	0
24/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5774.2400	6231.4400	5.7742	6.2314	0
24/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1637.6300	1487.3900	1.6376	1.4874	0
24/06/2024	2037 On 08-May-25			Bond Future	12.0648	11.9459	80.3048	80.9251	3,975
24/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4327.6000	4702.6900	4.3276	4.7027	0
24/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3374.6200	3129.3300	3.3746	3.1293	0
24/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5249.2800	5660.6500	5.2493	5.6607	15,000
24/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2787.8100	2578.8000	2.7878	2.5788	0
24/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	7782.3100	8266.0200	7.7823	8.2660	7,500
24/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1730.1800	1593.5100	1.7302	1.5935	0
24/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	7958.9500	8446.5900	7.9590	8.4466	7,500

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24/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1676.2600	1543.5200	1.6763	1.5435	0
24/06/2024	2037 On 07-August-25			Bond Future	12.1988	12.0750	77.7474	78.3807	0
24/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	6821.1400	7263.1300	6.8211	7.2631	0
24/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2846.2500	2654.9700	2.8463	2.6550	0
24/06/2024	2038 On 01-August-24			Bond Future	133.5372	133.3665	133.5372	133.3665	3,162
24/06/2024	2038 On 07-November-24			Bond Future	136.7108	136.5358	136.7108	136.5358	425
24/06/2024	2038 On 06-February-25			Bond Future	137.6070	137.4276	137.6070	137.4276	0
24/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2377.0400	2197.6000	2.3770	2.1976	0
24/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2038 On 08-May-25			Bond Future	140.6307	140.4469	140.6307	140.4469	0
24/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	950.6500	766.8800	0.9507	0.7669	0
24/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2038 On 07-August-25			Bond Future	141.4817	141.2925	141.4817	141.2925	0
24/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	1921.6600	1732.4800	1.9217	1.7325	0
24/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2040 On 01-August-24			Bond Future	11.9469	11.8464	79.5671	80.1592	39,100
24/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2559.7100	3041.9300	2.5597	3.0419	680
24/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	644.6600	534.7300	0.6447	0.5347	0
24/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2725.8300	3217.9100	2.7258	3.2179	0
24/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	585.6400	485.5700	0.5856	0.4856	0
24/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2767.9400	3262.3800	2.7679	3.2624	0
24/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	571.6200	473.9100	0.5716	0.4739	0
24/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	2810.2800	3307.0300	2.8103	3.3070	0
24/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	557.9000	462.5000	0.5579	0.4625	0
24/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5322.7700	5893.4300	5.3228	5.8934	0
24/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	134.4600	112.9700	0.1345	0.1130	680
24/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5666.2600	6241.1700	5.6663	6.2412	7,500
24/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	110.1700	92.9300	0.1102	0.0929	0
24/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8272.8400	8862.2900	8.2728	8.8623	0
24/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	22.8000	20.1000	0.0228	0.0201	680
24/06/2024	2040 On 07-November-24			Bond Future	12.0550	11.9505	81.4369	82.0429	95,017
24/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2671.1200	3032.4300	2.6711	3.0324	640
24/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2412.4500	2167.8100	2.4125	2.1678	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4449.9500	4903.4800	4.4500	4.9035	0
24/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1401.6600	1249.2400	1.4017	1.2492	640
24/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5406.0800	5893.0000	5.4061	5.8930	0
24/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1072.7700	953.7400	1.0728	0.9537	0
24/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5446.9100	5935.0800	5.4469	5.9351	0
24/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1060.7900	943.0100	1.0608	0.9430	0
24/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5487.8100	5977.2100	5.4878	5.9772	0
24/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1048.9400	932.3900	1.0489	0.9324	0
24/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6699.5800	7220.2500	6.6996	7.2203	0
24/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	755.9600	670.6800	0.7560	0.6707	640
24/06/2024	2040 On 06-February-25			Bond Future	12.1627	12.0542	78.7030	79.3221	14
24/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6062.6800	6526.9900	6.0627	6.5270	0
24/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1785.0300	1630.3100	1.7850	1.6303	0
24/06/2024	2040 On 08-May-25			Bond Future	12.2805	12.1679	80.4126	81.0449	3,900
24/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5166.0600	5570.7600	5.1661	5.5708	0
24/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3252.9800	3025.4100	3.2530	3.0254	0
24/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5566.9200	5985.9700	5.5669	5.9860	15,000
24/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3013.5600	2800.3400	3.0136	2.8003	0
24/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	7987.4700	8474.4800	7.9875	8.4745	7,500
24/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	1958.2400	1812.9800	1.9582	1.8130	0
24/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8246.8800	8739.6600	8.2469	8.7397	7,500
24/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1874.0100	1734.5200	1.8740	1.7345	0
24/06/2024	2040 On 07-August-25			Bond Future	12.4127	12.2955	77.6066	78.2520	0
24/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7532.8300	7990.8900	7.5328	7.9909	0
24/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2948.4900	2761.1500	2.9485	2.7612	0
24/06/2024	2044 On 01-August-24			Bond Future	12.0149	11.9094	75.7627	76.3955	112,975
24/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2284.8000	2780.3200	2.2848	2.7803	0
24/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	733.9900	596.7300	0.7340	0.5967	0
24/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2324.8700	2823.4700	2.3249	2.8235	0
24/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	716.5900	582.4100	0.7166	0.5824	0
24/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2365.2200	2866.8500	2.3652	2.8669	0
24/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	699.5300	568.3800	0.6995	0.5684	0
24/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	5614.5500	6228.0300	5.6146	6.2280	0
24/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	107.8400	88.5400	0.1078	0.0885	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
24/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	6849.4200	7473.6900	6.8494	7.4737	0
24/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	51.4000	42.8900	0.0514	0.0429	15,000
24/06/2024	2044 On 07-November-24			Bond Future	12.1184	12.0087	77.5432	78.1908	234
24/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	3903.5200	4359.0200	3.9035	4.3590	0
24/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1719.1000	1527.0300	1.7191	1.5270	11,405
24/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5472.4900	5991.1800	5.4725	5.9912	0
24/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1109.4400	980.5600	1.1094	0.9806	0
24/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	5513.4900	6033.5000	5.5135	6.0335	0
24/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1097.3700	969.8100	1.0974	0.9698	0
24/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	5554.4000	6075.7200	5.5544	6.0757	0
24/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1085.2800	959.0300	1.0853	0.9590	0
24/06/2024	2044 On 06-February-25			Bond Future	12.2210	12.1073	74.8496	75.5112	0
24/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2749.0200	3086.4900	2.7490	3.0865	449
24/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	4043.8200	3719.7300	4.0438	3.7197	0
24/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4318.4300	4743.8800	4.3184	4.7439	449
24/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2734.8300	2498.7200	2.7348	2.4987	0
24/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6206.5800	6703.6400	6.2066	6.7036	0
24/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1816.1000	1651.6000	1.8161	1.6516	0
24/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9062.2000	9627.4700	9.0622	9.6275	0
24/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1024.9300	928.6400	1.0249	0.9286	449
24/06/2024	2044 On 08-May-25			Bond Future	12.3327	12.2148	76.4755	77.1511	0
24/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5395.5300	5833.4000	5.3955	5.8334	0
24/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3244.9000	3007.1000	3.2449	3.0071	0
24/06/2024	2044 On 07-August-25			Bond Future	12.4574	12.3350	73.7111	74.4009	0
24/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7680.5500	8171.0300	7.6806	8.1710	0
24/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3007.4300	2808.1500	3.0074	2.8082	0
24/06/2024	2046 On 01-August-24			Bond Future	116.3729	117.0560	116.3729	117.0560	12,767
24/06/2024	2046 On 07-November-24			Bond Future	116.9354	117.6344	116.9354	117.6344	4,922
24/06/2024	2046 On 06-February-25			Bond Future	119.5159	120.2302	119.5159	120.2302	0
24/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5505.8500	6220.1600	5.5059	6.2202	0
24/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2046 On 08-May-25			Bond Future	119.8857	120.6150	119.8857	120.6150	0
24/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	2084.2600	1354.9600	2.0843	1.3550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	2046 On 07-August-25			Bond Future	122.4600	123.2045	122.4600	123.2045	0
24/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	3770.0400	4514.4600	3.7700	4.5145	0
24/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2050 On 01-August-24			Bond Future	115.5068	115.2928	115.5068	115.2928	11,361
24/06/2024	2050 On 07-November-24			Bond Future	118.2520	118.0328	118.2520	118.0328	4,151
24/06/2024	2050 On 06-February-25			Bond Future	118.4993	118.2747	118.4993	118.2747	0
24/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	2899.2600	2674.7300	2.8993	2.6747	0
24/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2050 On 08-May-25			Bond Future	121.1030	120.8732	121.1030	120.8732	0
24/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	56.9600	286.7700	0.0570	0.2868	0
24/06/2024	2050 On 07-August-25			Bond Future	121.2854	121.0493	121.2854	121.0493	0
24/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	1395.3900	1159.3000	1.3954	1.1593	0
24/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	AL37 On 01-August-24			Index Future	990.7400	996.4980	990.7400	996.4980	0
24/06/2024	AL37 On 07-November-24			Index Future	1014.0270	1019.9170	1014.0270	1,019.9170	0
24/06/2024	AL37 On 06-February-25			Index Future	1036.1760	1042.1880	1036.1760	1,042.1880	0
24/06/2024	AL37 On 08-May-25			Index Future	1058.7290	1064.8640	1058.7290	1,064.8640	0
24/06/2024	AL37 On 07-August-25			Index Future	1081.2730	1087.5270	1081.2730	1,087.5270	0
24/06/2024	AL7T On 01-August-24			Index Future	1163.0610	1170.4010	1163.0610	1,170.4010	0
24/06/2024	AL7T On 07-November-24			Index Future	1190.3980	1197.9070	1190.3980	1,197.9070	0
24/06/2024	AL7T On 06-February-25			Index Future	1216.4000	1224.0650	1216.4000	1,224.0650	0
24/06/2024	AL7T On 08-May-25			Index Future	1242.8760	1250.6980	1242.8760	1,250.6980	0
24/06/2024	AL7T On 07-August-25			Index Future	1269.3400	1277.3160	1269.3400	1,277.3160	0
24/06/2024	ALBI On 01-August-24			Index Future	1007.6710	1013.7950	1007.6710	1,013.7950	126
24/06/2024	ALBI On 07-November-24			Index Future	1031.3560	1037.6210	1031.3560	1,037.6210	16
24/06/2024	ALBI On 06-February-25			Index Future	1053.8840	1060.2790	1053.8840	1,060.2790	0
24/06/2024	ALBI On 08-May-25			Index Future	1076.8230	1083.3490	1076.8230	1,083.3490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	ALBI On 07-August-25			Index Future	1099.7510	1106.4050	1099.7510	1,106.4050	0
24/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	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
24/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	ES33 On 01-August-24			Bond Future	12.1111	12.0054	77.8886	78.3641	0
24/06/2024	ES33 On 07-November-24			Bond Future	12.2547	12.1441	75.9368	76.4235	0
24/06/2024	ES33 On 06-February-25			Bond Future	12.4009	12.2852	77.6122	78.1095	0
24/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	3880.5700	4377.8700	3.8806	4.3779	0
24/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	ES33 On 08-May-25			Bond Future	12.5518	12.4308	75.5125	76.0205	0
24/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	740.5500	1248.5300	0.7406	1.2485	0
24/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	ES33 On 07-August-25			Bond Future	12.7197	12.5932	77.1310	77.6496	0
24/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3326.4000	3845.0000	3.3264	3.8450	0
24/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	ES42 On 01-August-24			Bond Future	12.5361	12.4408	73.8986	74.4169	0
24/06/2024	ES42 On 07-November-24			Bond Future	12.6640	12.5647	71.3862	71.9168	0
24/06/2024	ES42 On 06-February-25			Bond Future	12.7876	12.6845	72.9607	73.5028	0
24/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4567.2100	5109.2800	4.5672	5.1093	0
24/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	ES42 On 08-May-25			Bond Future	12.9198	12.8126	70.2942	70.8480	0
24/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1663.2600	2217.0900	1.6633	2.2171	0
24/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	ES42 On 07-August-25			Bond Future	13.0610	12.9496	71.7984	72.3639	0
24/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3526.2600	4091.7000	3.5263	4.0917	0
24/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GOVI On 01-August-24			GOVI	992.6200	998.6930	992.6200	998.6930	730
24/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	492500.0000	553230.0000	49.2500	55.3230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	492400.0000	553130.0000	49.2400	55.3130	0
24/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	492300.0000	553030.0000	49.2300	55.3030	0
24/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GOVI On 07-November-24			GOVI	1015.9510	1022.1640	1015.9510	1,022.1640	0
24/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	671710.0000	733840.0000	67.1710	73.3840	0
24/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	671610.0000	733740.0000	67.1610	73.3740	0
24/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	671510.0000	733640.0000	67.1510	73.3640	0
24/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GOVI On 06-February-25			GOVI	1038.1420	1044.4840	1038.1420	1,044.4840	0
24/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	661420.0000	724840.0000	66.1420	72.4840	0
24/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GOVI On 08-May-25			GOVI	1060.7380	1067.2100	1060.7380	1,067.2100	0
24/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	387380.0000	452100.0000	38.7380	45.2100	0
24/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GOVI On 07-August-25			GOVI	1083.3240	1089.9230	1083.3240	1,089.9230	0
24/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	723240.0000	789230.0000	72.3240	78.9230	0
24/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/06/2024	IGOV On 01-August-24			Index Future	356.0790	355.9630	356.0790	355.9630	587
24/06/2024	IGOV On 07-November-24			Index Future	364.5420	364.4220	364.5420	364.4220	16
24/06/2024	IGOV On 06-February-25			Index Future	372.5900	372.4650	372.5900	372.4650	0
24/06/2024	IGOV On 08-May-25			Index Future	380.7830	380.6520	380.7830	380.6520	0
24/06/2024	IGOV On 07-August-25			Index Future	388.9730	388.8350	388.9730	388.8350	0
24/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/06/2024	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
24/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
24/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
24/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
24/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
24/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
24/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
24/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
24/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
24/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
24/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
24/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/06/2024	R035 On 01-August-24			Bond Future	11.3205	11.2146	88.9684	89.5469	72,244
24/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	2365.6000	2834.0600	2.3656	2.8341	0
24/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	599.3600	489.3100	0.5994	0.4893	9,500
24/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	2925.3700	3425.3500	2.9254	3.4254	0
24/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	424.0400	345.5100	0.4240	0.3455	0
24/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	2966.9500	3468.8800	2.9670	3.4689	0
24/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	413.4600	336.8800	0.4135	0.3369	0
24/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3008.6400	3512.4900	3.0086	3.5125	0
24/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	403.0300	328.3700	0.4030	0.3284	0
24/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4742.6700	5296.1600	4.7427	5.2962	5,100
24/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	139.6900	114.6700	0.1397	0.1147	0
24/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	5914.8300	6482.1300	5.9148	6.4821	0
24/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	66.7800	55.5700	0.0668	0.0556	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6151.1900	6720.2400	6.1512	6.7202	0
24/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	57.3600	47.9000	0.0574	0.0479	0
24/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8737.8800	9315.2300	8.7379	9.3152	0
24/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	9.6200	8.4600	0.0096	0.0085	7,500
24/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	8876.8700	9454.3800	8.8769	9.4544	0
24/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	8.4900	7.4900	0.0085	0.0075	8,650
24/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	9430.3500	10008.3100	9.4304	10.0083	0
24/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	5.0900	4.5400	0.0051	0.0045	8,000
24/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9568.0500	10146.1000	9.5681	10.1461	0
24/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	4.4600	4.0000	0.0045	0.0040	0
24/06/2024	R035 On 07-November-24			Bond Future	11.4259	11.3153	86.5440	87.1360	85,743
24/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	4862.7300	5332.7200	4.8627	5.3327	0
24/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1022.2400	900.2000	1.0222	0.9002	0
24/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	4901.0900	5372.3600	4.9011	5.3724	0
24/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1010.6400	889.8800	1.0106	0.8899	0
24/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	4939.3600	5411.9200	4.9394	5.4119	0
24/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	998.9900	879.5200	0.9990	0.8795	0
24/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	4977.8800	5451.7000	4.9779	5.4517	1,000
24/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	987.6400	869.4300	0.9876	0.8694	0
24/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9197.6000	9753.4100	9.1976	9.7534	0
24/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	291.1700	254.9500	0.2912	0.2550	1,000
24/06/2024	R035 On 06-February-25			Bond Future	11.5331	11.4178	88.4334	89.0382	0
24/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	5920.3000	6381.9700	5.9203	6.3820	0
24/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1508.0100	1364.9100	1.5080	1.3649	0
24/06/2024	R035 On 08-May-25			Bond Future	11.6401	11.5200	85.8388	86.4564	0
24/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3195.5000	3517.8600	3.1955	3.5179	400
24/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4124.1000	3828.7900	4.1241	3.8288	0
24/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4073.2000	4439.5500	4.0732	4.4396	0
24/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3361.5600	3110.2400	3.3616	3.1102	0
24/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7038.5500	7506.2800	7.0386	7.5063	0
24/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1845.7700	1695.8300	1.8458	1.6958	400
24/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9366.4700	9882.9400	9.3665	9.8829	0
24/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1205.4900	1104.2900	1.2055	1.1043	400
24/06/2024	R035 On 07-August-25			Bond Future	11.7621	11.6368	87.6606	88.2912	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	6895.4900	7341.5000	6.8955	7.3415	0
24/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2606.5900	2422.0900	2.6066	2.4221	0
24/06/2024	R053 On 01-August-24			Bond Future	11.8909	11.7954	101.8757	102.6401	0
24/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	9086.7700	9841.3200	9.0868	9.8413	0
24/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	75.2100	65.3300	0.0752	0.0653	0
24/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9151.0700	9905.9600	9.1511	9.9060	0
24/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	73.0500	63.5100	0.0731	0.0635	0
24/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9215.3600	9970.5700	9.2154	9.9706	0
24/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	70.9800	61.7600	0.0710	0.0618	0
24/06/2024	R053 On 07-November-24			Bond Future	11.9917	11.8924	98.3975	99.1798	3,638
24/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	7382.1700	8012.3300	7.3822	8.0123	0
24/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1486.9600	1334.8100	1.4870	1.3348	0
24/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	7435.6500	8067.3700	7.4357	8.0674	0
24/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1470.7900	1320.2000	1.4708	1.3202	0
24/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	7489.2200	8122.4700	7.4892	8.1225	0
24/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1454.8000	1305.7400	1.4548	1.3057	0
24/06/2024	R053 On 06-February-25			Bond Future	12.0896	11.9866	100.5451	101.3443	0
24/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	8537.1300	9144.7600	8.5371	9.1448	0
24/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2372.3200	2180.7300	2.3723	2.1807	0
24/06/2024	R053 On 08-May-25			Bond Future	12.1918	12.0849	96.8577	97.6739	0
24/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7272.9600	7814.6500	7.2730	7.8147	0
24/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	3982.5200	3708.0000	3.9825	3.7080	0
24/06/2024	R053 On 07-August-25			Bond Future	12.3035	12.1925	98.9111	99.7444	0
24/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	9843.0600	10437.4600	9.8431	10.4375	0
24/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3766.0500	3527.1900	3.7661	3.5272	0
24/06/2024	R186 On 01-August-24			Bond Future	8.6909	8.5488	105.1060	105.4133	87,101
24/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	306.3900	491.8500	0.3064	0.4919	0
24/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	329.8500	208.0700	0.3299	0.2081	0
24/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	318.3600	506.9200	0.3184	0.5069	0
24/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	320.2400	201.5600	0.3202	0.2016	0
24/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	330.5700	522.1800	0.3306	0.5222	0
24/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	310.8700	195.2400	0.3109	0.1952	0
24/06/2024	R186 On 07-November-24			Bond Future	8.6657	8.5034	107.5763	107.8906	37,087

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1238.8400	1473.2300	1.2388	1.4732	0
24/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	346.5300	266.6000	0.3465	0.2666	0
24/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1253.4400	1488.8000	1.2534	1.4888	0
24/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	342.0200	263.0600	0.3420	0.2631	0
24/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1268.0900	1504.4100	1.2681	1.5044	0
24/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	337.5700	259.5700	0.3376	0.2596	0
24/06/2024	R186 On 06-February-25			Bond Future	8.6387	8.4524	104.6092	104.9302	0
24/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1206.4600	1422.7900	1.2065	1.4228	0
24/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	536.3700	431.7200	0.5364	0.4317	0
24/06/2024	R186 On 08-May-25			Bond Future	8.6130	8.3952	106.8830	107.2107	0
24/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	677.2600	842.5400	0.6773	0.8425	0
24/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	892.2800	729.8900	0.8923	0.7299	0
24/06/2024	R186 On 07-August-25			Bond Future	8.6151	8.3545	103.8371	104.1714	0
24/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1317.0600	1543.2700	1.3171	1.5433	1,983
24/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	547.1700	439.1300	0.5472	0.4391	0
24/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1755.6800	2007.6400	1.7557	2.0076	0
24/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	405.7200	323.4300	0.4057	0.3234	0
24/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2344.5000	2620.3200	2.3445	2.6203	0
24/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	282.1900	223.7600	0.2822	0.2238	1,983
24/06/2024	R202 On 01-August-24			Bond Future	261.0779	260.8315	261.0779	260.8315	481
24/06/2024	R202 On 07-November-24			Bond Future	267.2826	267.0302	267.2826	267.0302	520
24/06/2024	R202 On 06-February-25			Bond Future	267.9574	267.6981	267.9574	267.6981	0
24/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	1167.4100	908.0900	1.1674	0.9081	0
24/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	R202 On 08-May-25			Bond Future	273.8458	273.5801	273.8458	273.5801	0
24/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	1535.7900	1270.1300	1.5358	1.2701	0
24/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	R202 On 07-August-25			Bond Future	274.3788	274.1046	274.3788	274.1046	0
24/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	2778.7900	2504.6000	2.7788	2.5046	0
24/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	R209 On 01-August-24			Bond Future	11.4238	11.3181	69.2915	69.8065	11,452
24/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2170.0400	2594.8600	2.1700	2.5949	0
24/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	473.6400	383.4500	0.4736	0.3835	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2204.9900	2631.9700	2.2050	2.6320	0
24/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	461.8200	373.7900	0.4618	0.3738	0
24/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2240.2200	2669.3200	2.2402	2.6693	0
24/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	450.3200	364.4100	0.4503	0.3644	0
24/06/2024	R209 On 07-November-24			Bond Future	11.5197	11.4098	67.7627	68.2898	5,237
24/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4158.3100	4571.1700	4.1583	4.5712	0
24/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	972.2100	858.0300	0.9722	0.8580	0
24/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4191.9200	4605.9800	4.1919	4.6060	0
24/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	961.1900	848.2100	0.9612	0.8482	0
24/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4225.4700	4640.7200	4.2255	4.6407	0
24/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	950.1600	838.3700	0.9502	0.8384	0
24/06/2024	R209 On 06-February-25			Bond Future	11.6140	11.5000	69.2420	69.7803	0
24/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5139.1300	5546.6500	5.1391	5.5467	0
24/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1405.1200	1274.2600	1.4051	1.2743	0
24/06/2024	R209 On 08-May-25			Bond Future	11.7135	11.5952	67.5899	68.1398	0
24/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3763.8000	4096.0700	3.7638	4.0961	0
24/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	2953.7400	2736.1000	2.9537	2.7361	0
24/06/2024	R209 On 07-August-25			Bond Future	11.8241	11.7014	69.0241	69.5855	0
24/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6133.5800	6530.4000	6.1336	6.5304	0
24/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2387.7100	2223.1500	2.3877	2.2232	0
24/06/2024	R210 On 01-August-24			Bond Future	239.7560	240.0569	239.7560	240.0569	1,448
24/06/2024	R210 On 07-November-24			Bond Future	242.1139	242.4215	242.1139	242.4215	0
24/06/2024	R210 On 06-February-25			Bond Future	247.4571	247.7710	247.4571	247.7710	0
24/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7847.0800	8160.9800	7.8471	8.1610	0
24/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	R210 On 08-May-25			Bond Future	249.4750	249.7943	249.4750	249.7943	0
24/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1445.0000	1764.3200	1.4450	1.7643	0
24/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	R210 On 07-August-25			Bond Future	254.8337	255.1590	254.8337	255.1590	0
24/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6393.6700	6718.9500	6.3937	6.7190	0
24/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2024	R213 On 01-August-24			Bond Future	10.2794	10.1575	87.6305	88.1478	27,086
24/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2700.2600	3158.1300	2.7003	3.1581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	289.4300	229.9500	0.2894	0.2300	0
24/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2734.7400	3193.9700	2.7347	3.1940	0
24/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	283.1400	225.0200	0.2831	0.2250	0
24/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2769.2400	3229.8100	2.7692	3.2298	0
24/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	276.9000	220.1200	0.2769	0.2201	0
24/06/2024	R213 On 07-November-24			Bond Future	10.3591	10.2305	86.1286	86.6580	56,676
24/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4035.6200	4469.1200	4.0356	4.4691	0
24/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	634.2100	538.2900	0.6342	0.5383	0
24/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4066.6300	4501.2200	4.0666	4.5012	0
24/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	626.2600	531.4300	0.6263	0.5314	0
24/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4097.8600	4533.5200	4.0979	4.5335	0
24/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	618.5600	524.8000	0.6186	0.5248	0
24/06/2024	R213 On 06-February-25			Bond Future	10.4430	10.3075	88.0091	88.5499	0
24/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4492.5900	4911.4200	4.4926	4.9114	0
24/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	980.1400	858.1700	0.9801	0.8582	0
24/06/2024	R213 On 08-May-25			Bond Future	10.5278	10.3850	86.3599	86.9122	0
24/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2594.5600	2899.5800	2.5946	2.8996	0
24/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2624.4200	2377.1300	2.6244	2.3771	0
24/06/2024	R213 On 07-August-25			Bond Future	10.6309	10.4801	88.1940	88.7577	0
24/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5349.6800	5759.9600	5.3497	5.7600	0
24/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1622.7700	1469.2900	1.6228	1.4693	0
24/06/2024	R214 On 01-August-24			Bond Future	11.8032	11.7077	64.5899	65.0721	13,836
24/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2239.4100	2639.8900	2.2394	2.6399	0
24/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	487.3000	405.6100	0.4873	0.4056	0
24/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2275.3500	2677.8200	2.2754	2.6778	0
24/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	475.2400	395.5400	0.4752	0.3955	0
24/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2311.4900	2715.9200	2.3115	2.7159	0
24/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	463.4400	385.7000	0.4634	0.3857	0
24/06/2024	R214 On 07-November-24			Bond Future	11.9012	11.8022	62.8010	63.2944	1,770
24/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4319.7600	4708.9000	4.3198	4.7089	0
24/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1000.9100	896.6600	1.0009	0.8967	0
24/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4354.0200	4744.2600	4.3540	4.7443	0
24/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	989.7000	886.5500	0.9897	0.8866	0
24/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4388.2400	4779.5500	4.3882	4.7796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	978.4900	876.4100	0.9785	0.8764	0
24/06/2024	R214 On 06-February-25			Bond Future	11.9989	11.8965	64.1720	64.6761	0
24/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2224.7600	2478.0000	2.2248	2.4780	554
24/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3460.3300	3209.4800	3.4603	3.2095	0
24/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3540.5700	3862.5100	3.5406	3.8625	554
24/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2331.5900	2149.4400	2.3316	2.1494	0
24/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	4942.8700	5315.3200	4.9429	5.3153	0
24/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1611.5100	1479.8700	1.6115	1.4799	0
24/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	8012.5000	8450.9300	8.0125	8.4509	0
24/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	769.8200	704.1600	0.7698	0.7042	554
24/06/2024	R214 On 08-May-25			Bond Future	12.0953	11.9894	62.2587	62.7736	0
24/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4285.3300	4612.5800	4.2853	4.6126	0
24/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2840.9500	2653.3300	2.8410	2.6533	0
24/06/2024	R214 On 07-August-25			Bond Future	12.2025	12.0928	63.5801	64.1057	0
24/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6132.5600	6499.5700	6.1326	6.4996	0
24/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2639.5000	2480.9500	2.6395	2.4810	0
24/06/2024	R248 On 01-August-24			Bond Future	11.9044	11.8038	79.0075	79.6314	224,894
24/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	2933.1700	3457.9400	2.9332	3.4579	0
24/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	564.4000	465.2900	0.5644	0.4653	0
24/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	2977.6000	3504.7600	2.9776	3.5048	0
24/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	550.6500	453.9300	0.5507	0.4539	0
24/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3022.2500	3551.7400	3.0223	3.5517	0
24/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	537.2000	442.8100	0.5372	0.4428	0
24/06/2024	R248 On 07-November-24			Bond Future	12.0051	11.9006	76.4127	77.0511	41,084
24/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	5627.2800	6138.0900	5.6273	6.1381	0
24/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1171.9700	1044.3800	1.1720	1.0444	0
24/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5668.8500	6180.9700	5.6689	6.1810	0
24/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1159.1100	1032.8300	1.1591	1.0328	0
24/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5710.4800	6223.9000	5.7105	6.2239	0
24/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1146.3900	1021.4100	1.1464	1.0214	0
24/06/2024	R248 On 06-February-25			Bond Future	12.1055	11.9972	78.0808	78.7330	10,000
24/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5589.7300	6057.1500	5.5897	6.0572	0
24/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2125.2700	1940.5000	2.1253	1.9405	0
24/06/2024	R248 On 08-May-25			Bond Future	12.2044	12.0922	75.3245	75.9907	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5521.3700	5955.9500	5.5214	5.9560	0
24/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3253.3700	3021.8000	3.2534	3.0218	0
24/06/2024	R248 On 07-August-25			Bond Future	12.3141	12.1978	76.9227	77.6028	0
24/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7767.3300	8254.8700	7.7673	8.2549	0
24/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2878.6100	2686.1200	2.8786	2.6861	0
24/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0