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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
25/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	2025 On 01-August-24			Bond Future	181.9199	182.0286	181.9199	182.0286	4,600
25/06/2024	2025 On 07-November-24			Bond Future	186.2435	186.3546	186.2435	186.3546	4,870
25/06/2024	2029 On 01-August-24			Bond Future	132.0363	132.4276	132.0363	132.4276	9,944
25/06/2024	2029 On 07-November-24			Bond Future	133.7723	134.1727	133.7723	134.1727	0
25/06/2024	2029 On 06-February-25			Bond Future	136.7249	137.1338	136.7249	137.1338	0
25/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4324.9000	4733.8400	4.3249	4.7338	0
25/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2029 On 08-May-25			Bond Future	138.2949	138.7119	138.2949	138.7119	0
25/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	444.9200	861.8800	0.4449	0.8619	0
25/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2029 On 07-August-25			Bond Future	141.2666	141.6921	141.2666	141.6921	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	3856.6300	4282.0900	3.8566	4.2821	0
25/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2030 On 01-August-24			Bond Future	9.8415	9.8269	92.4645	92.5226	119,390
25/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1816.6300	1869.8100	1.8166	1.8698	600
25/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	371.6100	366.6700	0.3716	0.3667	0
25/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2311.3300	2367.2300	2.3113	2.3672	0
25/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	247.5600	245.3400	0.2476	0.2453	0
25/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2343.4400	2399.4700	2.3434	2.3995	0
25/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	241.1800	239.0900	0.2412	0.2391	0
25/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2375.7700	2431.9300	2.3758	2.4319	0
25/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	235.0300	233.0700	0.2350	0.2331	0
25/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3459.1400	3517.5800	3.4591	3.5176	600
25/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	97.8200	98.1400	0.0978	0.0981	0
25/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5611.3900	5670.0600	5.6114	5.6701	0
25/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	16.3700	16.9200	0.0164	0.0169	600
25/06/2024	2030 On 07-November-24			Bond Future	9.9000	9.8844	94.6376	94.6970	39,772
25/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2227.8600	2270.6500	2.2279	2.2707	600
25/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1055.7100	1039.1500	1.0557	1.0392	0
25/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3576.8700	3627.6100	3.5769	3.6276	600
25/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	552.7800	544.1700	0.5528	0.5442	0
25/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3664.6000	3715.7100	3.6646	3.7157	0
25/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	530.8800	522.6400	0.5309	0.5226	0
25/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	3694.1000	3745.3200	3.6941	3.7453	0
25/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	523.8700	515.7400	0.5239	0.5157	0
25/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	3723.6600	3774.9900	3.7237	3.7750	0
25/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	516.9500	508.9300	0.5170	0.5089	0
25/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7380.1200	7438.3100	7.3801	7.4383	0
25/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	98.0000	96.8400	0.0980	0.0968	600
25/06/2024	2030 On 06-February-25			Bond Future	9.9614	9.9449	92.6936	92.7540	0
25/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3609.1200	3655.6500	3.6091	3.6557	0
25/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1021.6000	1007.6800	1.0216	1.0077	0
25/06/2024	2030 On 08-May-25			Bond Future	10.0405	10.0230	94.7082	94.7697	0
25/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2067.7700	2101.2600	2.0678	2.1013	0
25/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2457.1300	2429.0900	2.4571	2.4291	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2827.5600	2866.7600	2.8276	2.8668	1,640
25/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1886.3300	1864.0000	1.8863	1.8640	0
25/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3692.6900	3736.7700	3.6927	3.7368	2,280
25/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1444.2800	1426.8300	1.4443	1.4268	0
25/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	6739.0400	6793.1300	6.7390	6.7931	0
25/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	608.0800	600.6400	0.6081	0.6006	1,640
25/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	7872.1600	7928.6100	7.8722	7.9286	0
25/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	398.0500	392.9700	0.3981	0.3930	2,280
25/06/2024	2030 On 07-August-25			Bond Future	10.1424	10.1238	92.7088	92.7712	0
25/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3172.1300	3211.7500	3.1721	3.2118	1,054
25/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2047.6200	2024.7900	2.0476	2.0248	0
25/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4585.0800	4631.4500	4.5851	4.6315	0
25/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1406.8600	1390.7800	1.4069	1.3908	0
25/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7061.4100	7115.3600	7.0614	7.1154	0
25/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	708.3600	699.8600	0.7084	0.6999	1,054
25/06/2024	2032 On 01-August-24			Bond Future	10.5896	10.6109	90.8025	90.7013	100,428
25/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	2213.6900	2155.0600	2.2137	2.1551	0
25/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	523.8600	566.3600	0.5239	0.5664	11,000
25/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2796.7800	2729.4800	2.7968	2.7295	600
25/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	370.2400	404.0700	0.3702	0.4041	0
25/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2872.3700	2804.0700	2.8724	2.8041	0
25/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	354.3100	387.1400	0.3543	0.3871	0
25/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2910.4100	2841.6100	2.9104	2.8416	0
25/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	346.6400	378.9700	0.3466	0.3790	0
25/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	2948.4900	2879.2100	2.9485	2.8792	0
25/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	339.0400	370.8900	0.3390	0.3709	0
25/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4340.1800	4256.9600	4.3402	4.2570	120
25/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	151.6300	169.5400	0.1516	0.1695	0
25/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4793.8700	4707.4600	4.7939	4.7075	600
25/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	116.8500	131.5700	0.1169	0.1316	0
25/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	5001.5500	4913.8600	5.0016	4.9139	0
25/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	103.7200	117.1600	0.1037	0.1172	100
25/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7721.1000	7623.6700	7.7211	7.6237	0
25/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	20.6400	24.3400	0.0206	0.0243	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8671.6800	8572.4300	8.6717	8.5724	0
25/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	9.0300	10.9100	0.0090	0.0109	11,000
25/06/2024	2032 On 07-November-24			Bond Future	10.6776	10.7000	88.7690	88.6654	52,889
25/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3178.5200	3117.5800	3.1785	3.1176	600
25/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1209.7300	1252.3800	1.2097	1.2524	0
25/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4351.7200	4279.6200	4.3517	4.2796	0
25/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	786.8800	818.3700	0.7869	0.8184	0
25/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4386.0400	4313.6600	4.3860	4.3137	0
25/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	777.4100	808.6200	0.7774	0.8086	0
25/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4420.4300	4347.7700	4.4204	4.3478	0
25/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	768.0500	798.9800	0.7681	0.7990	0
25/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4838.1400	4762.3000	4.8381	4.7623	600
25/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	662.9400	690.6900	0.6629	0.6907	0
25/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	4944.1000	4867.5000	4.9441	4.8675	1,615
25/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	638.8500	665.8400	0.6389	0.6658	0
25/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9823.6400	9725.6200	9.8236	9.7256	0
25/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	85.6800	91.2500	0.0857	0.0913	600
25/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11381.0800	11280.3000	11.3811	11.2803	0
25/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	37.5000	40.3100	0.0375	0.0403	1,615
25/06/2024	2032 On 06-February-25			Bond Future	10.7664	10.7900	90.7070	90.6009	0
25/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5244.6300	5170.7400	5.2446	5.1707	0
25/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1085.4800	1117.6300	1.0855	1.1176	0
25/06/2024	2032 On 08-May-25			Bond Future	10.8627	10.8876	88.5114	88.4028	0
25/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3135.6300	3083.3800	3.1356	3.0834	0
25/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	2929.0700	2985.4200	2.9291	2.9854	0
25/06/2024	2032 On 07-August-25			Bond Future	10.9754	11.0016	90.3899	90.2787	0
25/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6181.7200	6108.4700	6.1817	6.1085	0
25/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1923.1500	1961.1600	1.9232	1.9612	0
25/06/2024	2033 On 01-August-24			Bond Future	124.3963	124.3287	124.3963	124.3287	7,742
25/06/2024	2033 On 07-November-24			Bond Future	125.8524	125.7830	125.8524	125.7830	0
25/06/2024	2033 On 06-February-25			Bond Future	128.6302	128.5591	128.6302	128.5591	0
25/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3690.2300	3619.1100	3.6902	3.6191	0
25/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2033 On 08-May-25			Bond Future	129.9218	129.8485	129.9218	129.8485	0

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25/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	698.2300	771.4800	0.6982	0.7715	0
25/06/2024	2033 On 07-August-25			Bond Future	132.7137	132.6383	132.7137	132.6383	0
25/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	4063.7000	3988.3400	4.0637	3.9883	0
25/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2037 On 01-August-24			Bond Future	11.6795	11.7315	79.5117	79.2263	186,373
25/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2662.9300	2462.8100	2.6629	2.4628	0
25/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	450.7200	535.9900	0.4507	0.5360	0
25/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2703.9800	2502.2800	2.7040	2.5023	0
25/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	439.0000	522.6900	0.4390	0.5227	0
25/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	2745.3200	2542.0600	2.7453	2.5421	1,383
25/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	427.6200	509.7500	0.4276	0.5098	0
25/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7638.9800	7359.8200	7.6390	7.3598	0
25/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	17.2100	23.4400	0.0172	0.0234	1,383
25/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10614.9400	10330.3900	10.6149	10.3304	0
25/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	1.7300	2.5700	0.0017	0.0026	1,383
25/06/2024	2037 On 07-November-24			Bond Future	11.7847	11.8389	81.3803	81.0882	16,440
25/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	5075.2000	4864.8700	5.0752	4.8649	0
25/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	988.1700	1070.0100	0.9882	1.0700	0
25/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	5114.0300	4902.9700	5.1140	4.9030	0
25/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	976.9500	1058.0600	0.9770	1.0581	0
25/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	5152.9300	4941.1600	5.1529	4.9412	0
25/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	965.8400	1046.2400	0.9658	1.0462	0
25/06/2024	2037 On 06-February-25			Bond Future	11.8898	11.9462	78.8961	78.5973	0
25/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	5981.8600	5774.2400	5.9819	5.7742	0
25/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1546.4800	1637.6300	1.5465	1.6376	0
25/06/2024	2037 On 08-May-25			Bond Future	12.0061	12.0648	80.6102	80.3048	3,975
25/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4495.5900	4327.6000	4.4956	4.3276	0
25/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3237.1300	3374.6200	3.2371	3.3746	0
25/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5435.5200	5249.2800	5.4355	5.2493	15,000
25/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2668.5700	2787.8100	2.6686	2.7878	0
25/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	8006.1900	7782.3100	8.0062	7.7823	7,500
25/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1648.5800	1730.1800	1.6486	1.7302	0
25/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	8184.9300	7958.9500	8.1849	7.9590	7,500

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25/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1596.7600	1676.2600	1.5968	1.6763	0
25/06/2024	2037 On 07-August-25			Bond Future	12.1376	12.1988	78.0597	77.7474	0
25/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	7024.7400	6821.1400	7.0247	6.8211	0
25/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2737.5800	2846.2500	2.7376	2.8463	0
25/06/2024	2038 On 01-August-24			Bond Future	133.4109	133.5372	133.4109	133.5372	3,162
25/06/2024	2038 On 07-November-24			Bond Future	136.5816	136.7108	136.5816	136.7108	425
25/06/2024	2038 On 06-February-25			Bond Future	137.4756	137.6070	137.4756	137.6070	0
25/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2245.5600	2377.0400	2.2456	2.3770	0
25/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2038 On 08-May-25			Bond Future	140.4967	140.6307	140.4967	140.6307	0
25/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	816.6800	950.6500	0.8167	0.9507	0
25/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2038 On 07-August-25			Bond Future	141.3479	141.4817	141.3479	141.4817	0
25/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	1787.9200	1921.6600	1.7879	1.9217	0
25/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2040 On 01-August-24			Bond Future	11.8999	11.9469	79.8428	79.5671	38,554
25/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2745.2200	2559.7100	2.7452	2.5597	680
25/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	554.4700	644.6600	0.5545	0.6447	0
25/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	2917.4400	2725.8300	2.9174	2.7258	0
25/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	501.5500	585.6400	0.5016	0.5856	0
25/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	2961.0400	2767.9400	2.9610	2.7679	0
25/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	489.0200	571.6200	0.4890	0.5716	0
25/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	3004.8500	2810.2800	3.0049	2.8103	0
25/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	476.7700	557.9000	0.4768	0.5579	0
25/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5572.2100	5322.7700	5.5722	5.3228	0
25/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	108.2000	134.4600	0.1082	0.1345	680
25/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	5919.7400	5666.2600	5.9197	5.6663	7,500
25/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	87.9500	110.1700	0.0880	0.1102	0
25/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8542.8700	8272.8400	8.5429	8.2728	0
25/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	17.1300	22.8000	0.0171	0.0228	680
25/06/2024	2040 On 07-November-24			Bond Future	12.0062	12.0550	81.7192	81.4369	95,017
25/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2814.3800	2671.1200	2.8144	2.6711	640
25/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2273.4200	2412.4500	2.2734	2.4125	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4638.5800	4449.9500	4.6386	4.4500	0
25/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1308.0000	1401.6600	1.3080	1.4017	640
25/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5612.3200	5406.0800	5.6123	5.4061	0
25/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	996.7200	1072.7700	0.9967	1.0728	0
25/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5653.8200	5446.9100	5.6538	5.4469	0
25/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	985.4100	1060.7900	0.9854	1.0608	0
25/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5695.3900	5487.8100	5.6954	5.4878	0
25/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	974.2300	1048.9400	0.9742	1.0489	0
25/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	6924.5100	6699.5800	6.9245	6.6996	0
25/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	698.6000	755.9600	0.6986	0.7560	640
25/06/2024	2040 On 06-February-25			Bond Future	12.1120	12.1627	78.9916	78.7030	14
25/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6261.2900	6062.6800	6.2613	6.0627	0
25/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1695.0300	1785.0300	1.6950	1.7850	0
25/06/2024	2040 On 08-May-25			Bond Future	12.2278	12.2805	80.7077	80.4126	3,900
25/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5337.9000	5166.0600	5.3379	5.1661	0
25/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3129.7500	3252.9800	3.1298	3.2530	0
25/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5745.6400	5566.9200	5.7456	5.5669	15,000
25/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	2897.2100	3013.5600	2.8972	3.0136	0
25/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	8199.7100	7987.4700	8.1997	7.9875	7,500
25/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	1875.4100	1958.2400	1.8754	1.9582	0
25/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8462.0400	8246.8800	8.4620	8.2469	7,500
25/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1794.1000	1874.0100	1.7941	1.8740	0
25/06/2024	2040 On 07-August-25			Bond Future	12.3577	12.4127	77.9083	77.6066	0
25/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7732.2700	7532.8300	7.7323	7.5328	0
25/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2846.2400	2948.4900	2.8462	2.9485	0
25/06/2024	2044 On 01-August-24			Bond Future	11.9681	12.0149	76.0426	75.7627	115,545
25/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2463.8500	2284.8000	2.4639	2.2848	0
25/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	633.2300	733.9900	0.6332	0.7340	0
25/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2505.6300	2324.8700	2.5056	2.3249	0
25/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	617.5400	716.5900	0.6175	0.7166	0
25/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2547.6700	2365.2200	2.5477	2.3652	0
25/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	602.1700	699.5300	0.6022	0.6995	0
25/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	5872.2000	5614.5500	5.8722	5.6146	0
25/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	85.6800	107.8400	0.0857	0.1078	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
25/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	7117.4800	6849.4200	7.1175	6.8494	0
25/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	39.6500	51.4000	0.0397	0.0514	15,000
25/06/2024	2044 On 07-November-24			Bond Future	12.0697	12.1184	77.8297	77.5432	234
25/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	4081.1200	3903.5200	4.0811	3.9035	0
25/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1610.2500	1719.1000	1.6103	1.7191	11,405
25/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5681.1900	5472.4900	5.6812	5.4725	0
25/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1031.6900	1109.4400	1.0317	1.1094	0
25/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	5722.8700	5513.4900	5.7229	5.5135	0
25/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1020.3000	1097.3700	1.0203	1.0974	0
25/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	5764.4600	5554.4000	5.7645	5.5544	0
25/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1008.8900	1085.2800	1.0089	1.0853	0
25/06/2024	2044 On 06-February-25			Bond Future	12.1705	12.2210	75.1425	74.8496	0
25/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2878.7200	2749.0200	2.8787	2.7490	449
25/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	3880.6100	4043.8200	3.8806	4.0438	0
25/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4487.1500	4318.4300	4.4872	4.3184	449
25/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2610.6400	2734.8300	2.6106	2.7348	0
25/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6408.7800	6206.5800	6.4088	6.2066	0
25/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1725.3900	1816.1000	1.7254	1.8161	0
25/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9298.3100	9062.2000	9.2983	9.0622	0
25/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	968.1300	1024.9300	0.9681	1.0249	449
25/06/2024	2044 On 08-May-25			Bond Future	12.2802	12.3327	76.7749	76.4755	0
25/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5572.5700	5395.5300	5.5726	5.3955	0
25/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3122.4800	3244.9000	3.1225	3.2449	0
25/06/2024	2044 On 07-August-25			Bond Future	12.4028	12.4574	74.0173	73.7111	0
25/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7883.5600	7680.5500	7.8836	7.6806	0
25/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	2904.2900	3007.4300	2.9043	3.0074	0
25/06/2024	2046 On 01-August-24			Bond Future	116.9179	116.3729	116.9179	116.3729	12,779
25/06/2024	2046 On 07-November-24			Bond Future	117.4935	116.9354	117.4935	116.9354	4,922
25/06/2024	2046 On 06-February-25			Bond Future	120.0865	119.5159	120.0865	119.5159	0
25/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	6076.5400	5505.8500	6.0765	5.5059	0
25/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2046 On 08-May-25			Bond Future	120.4702	119.8857	120.4702	119.8857	0
25/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1499.7800	2084.2600	1.4998	2.0843	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	2046 On 07-August-25			Bond Future	123.0576	122.4600	123.0576	122.4600	0
25/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	4367.5600	3770.0400	4.3676	3.7700	0
25/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2050 On 01-August-24			Bond Future	115.7212	115.5068	115.7212	115.5068	11,361
25/06/2024	2050 On 07-November-24			Bond Future	118.4716	118.2520	118.4716	118.2520	4,151
25/06/2024	2050 On 06-February-25			Bond Future	118.7244	118.4993	118.7244	118.4993	0
25/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	3124.4000	2899.2600	3.1244	2.8993	0
25/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	2050 On 08-May-25			Bond Future	121.3334	121.1030	121.3334	121.1030	0
25/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	173.3600	0.0000	0.1734	0.0000	0
25/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	56.9600	0.0000	0.0570	0
25/06/2024	2050 On 07-August-25			Bond Future	121.5238	121.2854	121.5238	121.2854	0
25/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	1633.7900	1395.3900	1.6338	1.3954	0
25/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	AL37 On 01-August-24			Index Future	990.7790	990.7400	990.7790	990.7400	0
25/06/2024	AL37 On 07-November-24			Index Future	1014.0680	1014.0270	1014.0680	1,014.0270	0
25/06/2024	AL37 On 06-February-25			Index Future	1036.2200	1036.1760	1036.2200	1,036.1760	0
25/06/2024	AL37 On 08-May-25			Index Future	1058.7770	1058.7290	1058.7770	1,058.7290	0
25/06/2024	AL37 On 07-August-25			Index Future	1081.3260	1081.2730	1081.3260	1,081.2730	0
25/06/2024	AL7T On 01-August-24			Index Future	1165.2090	1163.0610	1165.2090	1,163.0610	0
25/06/2024	AL7T On 07-November-24			Index Future	1192.5980	1190.3980	1192.5980	1,190.3980	0
25/06/2024	AL7T On 06-February-25			Index Future	1218.6510	1216.4000	1218.6510	1,216.4000	0
25/06/2024	AL7T On 08-May-25			Index Future	1245.1790	1242.8760	1245.1790	1,242.8760	0
25/06/2024	AL7T On 07-August-25			Index Future	1271.6970	1269.3400	1271.6970	1,269.3400	0
25/06/2024	ALBI On 01-August-24			Index Future	1009.5430	1007.6710	1009.5430	1,007.6710	121
25/06/2024	ALBI On 07-November-24			Index Future	1033.2730	1031.3560	1033.2730	1,031.3560	16
25/06/2024	ALBI On 06-February-25			Index Future	1055.8450	1053.8840	1055.8450	1,053.8840	0
25/06/2024	ALBI On 08-May-25			Index Future	1078.8290	1076.8230	1078.8290	1,076.8230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	ALBI On 07-August-25			Index Future	1101.8040	1099.7510	1101.8040	1,099.7510	0
25/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	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
25/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	ES33 On 01-August-24			Bond Future	12.0689	12.1111	78.0779	77.8886	0
25/06/2024	ES33 On 07-November-24			Bond Future	12.2105	12.2547	76.1307	75.9368	0
25/06/2024	ES33 On 06-February-25			Bond Future	12.3547	12.4009	77.8106	77.6122	0
25/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4078.9600	3880.5700	4.0790	3.8806	0
25/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	ES33 On 08-May-25			Bond Future	12.5033	12.5518	75.7155	75.5125	0
25/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	943.5300	740.5500	0.9435	0.7406	0
25/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	ES33 On 07-August-25			Bond Future	12.6689	12.7197	77.3386	77.1310	0
25/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3534.0300	3326.4000	3.5340	3.3264	0
25/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	ES42 On 01-August-24			Bond Future	12.4941	12.5361	74.1258	73.8986	0
25/06/2024	ES42 On 07-November-24			Bond Future	12.6203	12.6640	71.6190	71.3862	0
25/06/2024	ES42 On 06-February-25			Bond Future	12.7421	12.7876	73.1988	72.9607	0
25/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	4805.3100	4567.2100	4.8053	4.5672	0
25/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	ES42 On 08-May-25			Bond Future	12.8725	12.9198	70.5377	70.2942	0
25/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	1906.8100	1663.2600	1.9068	1.6633	0
25/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	ES42 On 07-August-25			Bond Future	13.0118	13.0610	72.0475	71.7984	0
25/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	3775.3200	3526.2600	3.7753	3.5263	0
25/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GOVI On 01-August-24			GOVI	994.4180	992.6200	994.4180	992.6200	730
25/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	510480.0000	492500.0000	51.0480	49.2500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	510380.0000	492400.0000	51.0380	49.2400	0
25/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	510280.0000	492300.0000	51.0280	49.2300	0
25/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GOVI On 07-November-24			GOVI	1017.7930	1015.9510	1017.7930	1,015.9510	0
25/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	690130.0000	671710.0000	69.0130	67.1710	0
25/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	690030.0000	671610.0000	69.0030	67.1610	0
25/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	689930.0000	671510.0000	68.9930	67.1510	0
25/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GOVI On 06-February-25			GOVI	1040.0260	1038.1420	1040.0260	1,038.1420	0
25/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	680260.0000	661420.0000	68.0260	66.1420	0
25/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GOVI On 08-May-25			GOVI	1062.6660	1060.7380	1062.6660	1,060.7380	0
25/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	406660.0000	387380.0000	40.6660	38.7380	0
25/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GOVI On 07-August-25			GOVI	1085.2970	1083.3240	1085.2970	1,083.3240	0
25/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	742970.0000	723240.0000	74.2970	72.3240	0
25/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/06/2024	IGOV On 01-August-24			Index Future	356.3120	356.0790	356.3120	356.0790	585
25/06/2024	IGOV On 07-November-24			Index Future	364.7810	364.5420	364.7810	364.5420	16
25/06/2024	IGOV On 06-February-25			Index Future	372.8350	372.5900	372.8350	372.5900	0
25/06/2024	IGOV On 08-May-25			Index Future	381.0340	380.7830	381.0340	380.7830	0
25/06/2024	IGOV On 07-August-25			Index Future	389.2300	388.9730	389.2300	388.9730	0
25/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/06/2024	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
25/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
25/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
25/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
25/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
25/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
25/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
25/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
25/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
25/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
25/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/06/2024	R035 On 01-August-24			Bond Future	11.2839	11.3205	89.1679	88.9684	72,238
25/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	2495.6800	2365.6000	2.4957	2.3656	0
25/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	529.8600	599.3600	0.5299	0.5994	9,500
25/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	3070.7800	2925.3700	3.0708	2.9254	0
25/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	369.8700	424.0400	0.3699	0.4240	0
25/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	3113.3700	2966.9500	3.1134	2.9670	0
25/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	360.3000	413.4600	0.3603	0.4135	0
25/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3156.0500	3008.6400	3.1561	3.0086	0
25/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	350.8600	403.0300	0.3509	0.4030	0
25/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	4919.4300	4742.6700	4.9194	4.7427	5,100
25/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	116.8700	139.6900	0.1169	0.1397	0
25/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	6102.0200	5914.8300	6.1020	5.9148	0
25/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	54.3900	66.7800	0.0544	0.0668	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6339.8800	6151.1900	6.3399	6.1512	0
25/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	46.4700	57.3600	0.0465	0.0574	0
25/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	8935.1600	8737.8800	8.9352	8.7379	0
25/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	7.3200	9.6200	0.0073	0.0096	7,500
25/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	9074.3900	8876.8700	9.0744	8.8769	0
25/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	6.4300	8.4900	0.0064	0.0085	8,650
25/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	9628.6200	9430.3500	9.6286	9.4304	0
25/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	3.7800	5.0900	0.0038	0.0051	8,000
25/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	9766.4700	9568.0500	9.7665	9.5681	0
25/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	3.3000	4.4600	0.0033	0.0045	0
25/06/2024	R035 On 07-November-24			Bond Future	11.3876	11.4259	86.7484	86.5440	85,743
25/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	5008.2500	4862.7300	5.0083	4.8627	0
25/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	963.4000	1022.2400	0.9634	1.0222	0
25/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	5047.1300	4901.0900	5.0471	4.9011	0
25/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	952.3200	1010.6400	0.9523	1.0106	0
25/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	5085.9200	4939.3600	5.0859	4.9394	0
25/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	941.1900	998.9900	0.9412	0.9990	0
25/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	5124.9500	4977.8800	5.1250	4.9779	1,000
25/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	930.3500	987.6400	0.9304	0.9876	0
25/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9380.8500	9197.6000	9.3809	9.1976	0
25/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	270.0600	291.1700	0.2701	0.2912	1,000
25/06/2024	R035 On 06-February-25			Bond Future	11.4931	11.5331	88.6424	88.4334	0
25/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	6065.9700	5920.3000	6.0660	5.9203	0
25/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1444.6800	1508.0100	1.4447	1.5080	0
25/06/2024	R035 On 08-May-25			Bond Future	11.5984	11.6401	86.0526	85.8388	0
25/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3293.5400	3195.5000	3.2935	3.1955	400
25/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4008.3400	4124.1000	4.0083	4.1241	0
25/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4186.4000	4073.2000	4.1864	4.0732	0
25/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3260.9600	3361.5600	3.2610	3.3616	0
25/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7188.4100	7038.5500	7.1884	7.0386	0
25/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1781.8300	1845.7700	1.7818	1.8458	400
25/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9535.0900	9366.4700	9.5351	9.3665	0
25/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1160.3100	1205.4900	1.1603	1.2055	400
25/06/2024	R035 On 07-August-25			Bond Future	11.7185	11.7621	87.8793	87.6606	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	7038.7000	6895.4900	7.0387	6.8955	0
25/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2531.1000	2606.5900	2.5311	2.6066	0
25/06/2024	R053 On 01-August-24			Bond Future	11.8391	11.8909	102.2891	101.8757	0
25/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	9482.1500	9086.7700	9.4822	9.0868	0
25/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	57.2300	75.2100	0.0572	0.0752	0
25/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9546.9000	9151.0700	9.5469	9.1511	0
25/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	55.5200	73.0500	0.0555	0.0731	0
25/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9611.6200	9215.3600	9.6116	9.2154	0
25/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	53.8800	70.9800	0.0539	0.0710	0
25/06/2024	R053 On 07-November-24			Bond Future	11.9378	11.9917	98.8206	98.3975	3,638
25/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	7692.5700	7382.1700	7.6926	7.3822	0
25/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1374.1800	1486.9600	1.3742	1.4870	0
25/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	7747.0300	7435.6500	7.7470	7.4357	0
25/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1358.9900	1470.7900	1.3590	1.4708	0
25/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	7801.5600	7489.2200	7.8016	7.4892	0
25/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1343.9600	1454.8000	1.3440	1.4548	0
25/06/2024	R053 On 06-February-25			Bond Future	12.0336	12.0896	100.9778	100.5451	0
25/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	8840.0200	8537.1300	8.8400	8.5371	0
25/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2242.5600	2372.3200	2.2426	2.3723	0
25/06/2024	R053 On 08-May-25			Bond Future	12.1337	12.1918	97.3000	96.8577	0
25/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7542.6200	7272.9600	7.5426	7.2730	0
25/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	3809.8500	3982.5200	3.8099	3.9825	0
25/06/2024	R053 On 07-August-25			Bond Future	12.2431	12.3035	99.3632	98.9111	0
25/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	10145.0900	9843.0600	10.1451	9.8431	0
25/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3615.9500	3766.0500	3.6160	3.7661	0
25/06/2024	R186 On 01-August-24			Bond Future	8.6804	8.6909	105.1286	105.1060	87,310
25/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	313.3500	306.3900	0.3134	0.3064	0
25/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	314.2600	329.8500	0.3143	0.3299	0
25/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	325.5500	318.3600	0.3256	0.3184	0
25/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	304.8800	320.2400	0.3049	0.3202	0
25/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	337.9800	330.5700	0.3380	0.3306	0
25/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	295.7300	310.8700	0.2957	0.3109	0
25/06/2024	R186 On 07-November-24			Bond Future	8.6538	8.6657	107.5995	107.5763	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
25/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1252.7700	1238.8400	1.2528	1.2388	0
25/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	337.2800	346.5300	0.3373	0.3465	0
25/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1267.4500	1253.4400	1.2675	1.2534	0
25/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	332.8500	342.0200	0.3329	0.3420	0
25/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1282.1900	1268.0900	1.2822	1.2681	0
25/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	328.4900	337.5700	0.3285	0.3376	0
25/06/2024	R186 On 06-February-25			Bond Future	8.6248	8.6387	104.6331	104.6092	0
25/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1219.8600	1206.4600	1.2199	1.2065	0
25/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	525.8400	536.3700	0.5258	0.5364	0
25/06/2024	R186 On 08-May-25			Bond Future	8.5966	8.6130	106.9078	106.8830	0
25/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	687.4700	677.2600	0.6875	0.6773	0
25/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	877.7600	892.2800	0.8778	0.8923	0
25/06/2024	R186 On 07-August-25			Bond Future	8.5951	8.6151	103.8627	103.8371	0
25/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1332.5300	1317.0600	1.3325	1.3171	1,983
25/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	537.0000	547.1700	0.5370	0.5472	0
25/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1773.3000	1755.6800	1.7733	1.7557	0
25/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	397.7000	405.7200	0.3977	0.4057	0
25/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2364.2100	2344.5000	2.3642	2.3445	0
25/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	276.2600	282.1900	0.2763	0.2822	1,983
25/06/2024	R202 On 01-August-24			Bond Future	261.1200	261.0779	261.1200	261.0779	481
25/06/2024	R202 On 07-November-24			Bond Future	267.3261	267.2826	267.3261	267.2826	520
25/06/2024	R202 On 06-February-25			Bond Future	268.0034	267.9574	268.0034	267.9574	0
25/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	1213.4200	1167.4100	1.2134	1.1674	0
25/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	R202 On 08-May-25			Bond Future	273.8934	273.8458	273.8934	273.8458	0
25/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	1583.4100	1535.7900	1.5834	1.5358	0
25/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	R202 On 07-August-25			Bond Future	274.4339	274.3788	274.4339	274.3788	0
25/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	2833.8900	2778.7900	2.8339	2.7788	0
25/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	R209 On 01-August-24			Bond Future	11.3822	11.4238	69.4935	69.2915	11,452
25/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2308.6200	2170.0400	2.3086	2.1700	0
25/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	410.2100	473.6400	0.4102	0.4736	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2344.7200	2204.9900	2.3447	2.2050	0
25/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	399.5400	461.8200	0.3995	0.4618	0
25/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2381.0900	2240.2200	2.3811	2.2402	0
25/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	389.1800	450.3200	0.3892	0.4503	0
25/06/2024	R209 On 07-November-24			Bond Future	11.4765	11.5197	67.9696	67.7627	5,237
25/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4304.0800	4158.3100	4.3041	4.1583	0
25/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	911.1200	972.2100	0.9111	0.9722	0
25/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4338.2300	4191.9200	4.3382	4.1919	0
25/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	900.6400	961.1900	0.9006	0.9612	0
25/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4372.3200	4225.4700	4.3723	4.2255	0
25/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	890.1500	950.1600	0.8902	0.9502	0
25/06/2024	R209 On 06-February-25			Bond Future	11.5691	11.6140	69.4534	69.2420	0
25/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5285.8200	5139.1300	5.2858	5.1391	0
25/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1340.3200	1405.1200	1.3403	1.4051	0
25/06/2024	R209 On 08-May-25			Bond Future	11.6668	11.7135	67.8062	67.5899	0
25/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3881.4900	3763.8000	3.8815	3.7638	0
25/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	2855.1100	2953.7400	2.8551	2.9537	0
25/06/2024	R209 On 07-August-25			Bond Future	11.7756	11.8241	69.2453	69.0241	0
25/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6278.8700	6133.5800	6.2789	6.1336	0
25/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2311.8200	2387.7100	2.3118	2.3877	0
25/06/2024	R210 On 01-August-24			Bond Future	239.7909	239.7560	239.7909	239.7560	1,448
25/06/2024	R210 On 07-November-24			Bond Future	242.1501	242.1139	242.1501	242.1139	0
25/06/2024	R210 On 06-February-25			Bond Future	247.4947	247.4571	247.4947	247.4571	0
25/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7884.6600	7847.0800	7.8847	7.8471	0
25/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	R210 On 08-May-25			Bond Future	249.5153	249.4750	249.5153	249.4750	0
25/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1485.3400	1445.0000	1.4853	1.4450	0
25/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	R210 On 07-August-25			Bond Future	254.8759	254.8337	254.8759	254.8337	0
25/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6435.8800	6393.6700	6.4359	6.3937	0
25/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2024	R213 On 01-August-24			Bond Future	10.2531	10.2794	87.7417	87.6305	27,086
25/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2781.8200	2700.2600	2.7818	2.7003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	259.7500	289.4300	0.2598	0.2894	0
25/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2816.7800	2734.7400	2.8168	2.7347	0
25/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	253.9400	283.1400	0.2539	0.2831	0
25/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2851.7500	2769.2400	2.8518	2.7692	0
25/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	248.1700	276.9000	0.2482	0.2769	0
25/06/2024	R213 On 07-November-24			Bond Future	10.3313	10.3591	86.2425	86.1286	63,579
25/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4119.1900	4035.6200	4.1192	4.0356	0
25/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	603.8700	634.2100	0.6039	0.6342	0
25/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4150.4900	4066.6300	4.1505	4.0666	0
25/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	596.2100	626.2600	0.5962	0.6263	0
25/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4182.0000	4097.8600	4.1820	4.0979	0
25/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	588.7900	618.5600	0.5888	0.6186	0
25/06/2024	R213 On 06-February-25			Bond Future	10.4137	10.4430	88.1257	88.0091	0
25/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4574.7400	4492.5900	4.5747	4.4926	0
25/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	945.6800	980.1400	0.9457	0.9801	0
25/06/2024	R213 On 08-May-25			Bond Future	10.4968	10.5278	86.4793	86.3599	0
25/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2652.1600	2594.5600	2.6522	2.5946	0
25/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2562.6500	2624.4200	2.5627	2.6244	0
25/06/2024	R213 On 07-August-25			Bond Future	10.5981	10.6309	88.3163	88.1940	0
25/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5431.9500	5349.6800	5.4320	5.3497	0
25/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1582.7600	1622.7700	1.5828	1.6228	0
25/06/2024	R214 On 01-August-24			Bond Future	11.7617	11.8032	64.7991	64.5899	13,836
25/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2383.1700	2239.4100	2.3832	2.2394	0
25/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	421.9400	487.3000	0.4219	0.4873	0
25/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2420.2900	2275.3500	2.4203	2.2754	0
25/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	411.0600	475.2400	0.4111	0.4752	0
25/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2457.6000	2311.4900	2.4576	2.3115	0
25/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	400.4300	463.4400	0.4004	0.4634	0
25/06/2024	R214 On 07-November-24			Bond Future	11.8581	11.9012	63.0151	62.8010	1,770
25/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4471.2500	4319.7600	4.4713	4.3198	0
25/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	938.2900	1000.9100	0.9383	1.0009	0
25/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4506.0500	4354.0200	4.5061	4.3540	0
25/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	927.6200	989.7000	0.9276	0.9897	0
25/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4540.8100	4388.2400	4.5408	4.3882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	916.9500	978.4900	0.9170	0.9785	0
25/06/2024	R214 On 06-February-25			Bond Future	11.9543	11.9989	64.3909	64.1720	0
25/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2318.8700	2224.7600	2.3189	2.2248	554
25/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3335.5100	3460.3300	3.3355	3.4603	0
25/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3664.4000	3540.5700	3.6644	3.5406	554
25/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2236.4900	2331.5900	2.2365	2.3316	0
25/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	5089.8200	4942.8700	5.0898	4.9429	0
25/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1539.5300	1611.5100	1.5395	1.6115	0
25/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	8191.9400	8012.5000	8.1919	8.0125	0
25/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	730.3300	769.8200	0.7303	0.7698	554
25/06/2024	R214 On 08-May-25			Bond Future	12.0491	12.0953	62.4826	62.2587	0
25/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4413.7400	4285.3300	4.4137	4.2853	0
25/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2745.5000	2840.9500	2.7455	2.8410	0
25/06/2024	R214 On 07-August-25			Bond Future	12.1545	12.2025	63.8090	63.5801	0
25/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6280.3300	6132.5600	6.2803	6.1326	0
25/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2558.3800	2639.5000	2.5584	2.6395	0
25/06/2024	R248 On 01-August-24			Bond Future	11.8628	11.9044	79.2645	79.0075	224,894
25/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	3113.8700	2933.1700	3.1139	2.9332	0
25/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	488.1400	564.4000	0.4881	0.5644	0
25/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	3159.6700	2977.6000	3.1597	2.9776	0
25/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	475.7600	550.6500	0.4758	0.5507	0
25/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3205.6700	3022.2500	3.2057	3.0223	0
25/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	463.6600	537.2000	0.4637	0.5372	0
25/06/2024	R248 On 07-November-24			Bond Future	11.9618	12.0051	76.6758	76.4127	41,084
25/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	5817.0300	5627.2800	5.8170	5.6273	0
25/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1098.6700	1171.9700	1.0987	1.1720	0
25/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	5859.2300	5668.8500	5.8592	5.6689	0
25/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1086.4400	1159.1100	1.0864	1.1591	0
25/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	5901.4800	5710.4800	5.9015	5.7105	0
25/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1074.3400	1146.3900	1.0743	1.1464	0
25/06/2024	R248 On 06-February-25			Bond Future	12.0606	12.1055	78.3498	78.0808	10,000
25/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5764.4000	5589.7300	5.7644	5.5897	0
25/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2030.9800	2125.2700	2.0310	2.1253	0
25/06/2024	R248 On 08-May-25			Bond Future	12.1578	12.2044	75.5996	75.3245	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5684.3200	5521.3700	5.6843	5.5214	0
25/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3141.2600	3253.3700	3.1413	3.2534	0
25/06/2024	R248 On 07-August-25			Bond Future	12.2658	12.3141	77.2039	76.9227	0
25/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	7955.0900	7767.3300	7.9551	7.7673	0
25/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2785.1500	2878.6100	2.7852	2.8786	0
25/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0