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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
26/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	2025 On 01-August-24			Bond Future	181.9537	181.9199	181.9537	181.9199	4,600
26/06/2024	2025 On 07-November-24			Bond Future	186.2788	186.2435	186.2788	186.2435	4,870
26/06/2024	2029 On 01-August-24			Bond Future	132.2705	132.0363	132.2705	132.0363	9,944
26/06/2024	2029 On 07-November-24			Bond Future	134.0126	133.7723	134.0126	133.7723	0
26/06/2024	2029 On 06-February-25			Bond Future	136.9713	136.7249	136.9713	136.7249	0
26/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4571.3400	4324.9000	4.5713	4.3249	0
26/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2029 On 08-May-25			Bond Future	138.5480	138.2949	138.5480	138.2949	0
26/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	697.9600	444.9200	0.6980	0.4449	0
26/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2029 On 07-August-25			Bond Future	141.5267	141.2666	141.5267	141.2666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	4116.7400	3856.6300	4.1167	3.8566	0
26/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2030 On 01-August-24			Bond Future	9.8343	9.8415	92.4933	92.4645	119,417
26/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1827.8100	1816.6300	1.8278	1.8166	600
26/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	353.9900	371.6100	0.3540	0.3716	0
26/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	2326.2000	2311.3300	2.3262	2.3113	0
26/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	233.6300	247.5600	0.2336	0.2476	0
26/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	2358.5400	2343.4400	2.3585	2.3434	0
26/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	227.4800	241.1800	0.2275	0.2412	0
26/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	2391.0800	2375.7700	2.3911	2.3758	0
26/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	221.5400	235.0300	0.2215	0.2350	0
26/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	3480.4100	3459.1400	3.4804	3.4591	600
26/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	90.2900	97.8200	0.0903	0.0978	0
26/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	5638.2700	5611.3900	5.6383	5.6114	0
26/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	14.4500	16.3700	0.0145	0.0164	600
26/06/2024	2030 On 07-November-24			Bond Future	9.8922	9.9000	94.6674	94.6376	39,772
26/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	2240.9500	2227.8600	2.2410	2.2279	600
26/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1039.0000	1055.7100	1.0390	1.0557	0
26/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	3595.4000	3576.8700	3.5954	3.5769	600
26/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	541.5100	552.7800	0.5415	0.5528	0
26/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	3683.4300	3664.6000	3.6834	3.6646	0
26/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	519.9100	530.8800	0.5199	0.5309	0
26/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	3713.0200	3694.1000	3.7130	3.6941	0
26/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	512.9900	523.8700	0.5130	0.5239	0
26/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	3742.6800	3723.6600	3.7427	3.7237	0
26/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	506.1700	516.9500	0.5062	0.5170	0
26/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	7406.7200	7380.1200	7.4067	7.3801	0
26/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	94.8000	98.0000	0.0948	0.0980	600
26/06/2024	2030 On 06-February-25			Bond Future	9.9529	9.9614	92.7247	92.6936	0
26/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	3626.9400	3609.1200	3.6269	3.6091	0
26/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1008.3400	1021.6000	1.0083	1.0216	0
26/06/2024	2030 On 08-May-25			Bond Future	10.0313	10.0405	94.7407	94.7082	0
26/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	2080.0000	2067.7700	2.0800	2.0678	0
26/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	2436.8500	2457.1300	2.4369	2.4571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2842.7100	2827.5600	2.8427	2.8276	1,640
26/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	1868.9700	1886.3300	1.8690	1.8863	0
26/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	3710.5600	3692.6900	3.7106	3.6927	2,280
26/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1429.6400	1444.2800	1.4296	1.4443	0
26/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	6763.6000	6739.0400	6.7636	6.7390	0
26/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	600.1300	608.0800	0.6001	0.6081	1,640
26/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	7898.8000	7872.1600	7.8988	7.8722	0
26/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	392.1800	398.0500	0.3922	0.3981	2,280
26/06/2024	2030 On 07-August-25			Bond Future	10.1322	10.1424	92.7431	92.7088	0
26/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	3189.0600	3172.1300	3.1891	3.1721	1,054
26/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2030.2400	2047.6200	2.0302	2.0476	0
26/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	4605.9400	4585.0800	4.6059	4.5851	0
26/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1393.4100	1406.8600	1.3934	1.4069	0
26/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	7087.4900	7061.4100	7.0875	7.0614	0
26/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	700.1300	708.3600	0.7001	0.7084	1,054
26/06/2024	2032 On 01-August-24			Bond Future	10.5665	10.5896	90.9121	90.8025	97,799
26/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	2280.1300	2213.6900	2.2801	2.2137	0
26/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	480.6400	523.8600	0.4806	0.5239	11,000
26/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	2872.4500	2796.7800	2.8725	2.7968	600
26/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	336.2500	370.2400	0.3363	0.3702	0
26/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	2949.0900	2872.3700	2.9491	2.8724	0
26/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	321.3700	354.3100	0.3214	0.3543	0
26/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	2987.6400	2910.4100	2.9876	2.9104	0
26/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	314.2100	346.6400	0.3142	0.3466	0
26/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	3026.2300	2948.4900	3.0262	2.9485	0
26/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	307.1200	339.0400	0.3071	0.3390	0
26/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	4432.3700	4340.1800	4.4324	4.3402	120
26/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	134.1600	151.6300	0.1342	0.1516	0
26/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	4889.2900	4793.8700	4.8893	4.7939	600
26/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	102.6100	116.8500	0.1026	0.1169	0
26/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	5098.2600	5001.5500	5.0983	5.0016	0
26/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	90.7700	103.7200	0.0908	0.1037	100
26/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	7827.3600	7721.1000	7.8274	7.7211	0
26/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	17.2400	20.6400	0.0172	0.0206	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	8779.6600	8671.6800	8.7797	8.6717	0
26/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	7.3500	9.0300	0.0074	0.0090	11,000
26/06/2024	2032 On 07-November-24			Bond Future	10.6533	10.6776	88.8815	88.7690	52,889
26/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	3246.2800	3178.5200	3.2463	3.1785	600
26/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1164.9600	1209.7300	1.1650	1.2097	0
26/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	4431.4400	4351.7200	4.4314	4.3517	0
26/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	754.0700	786.8800	0.7541	0.7869	0
26/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	4466.0600	4386.0400	4.4661	4.3860	0
26/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	744.9000	777.4100	0.7449	0.7774	0
26/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	4500.7400	4420.4300	4.5007	4.4204	0
26/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	735.8300	768.0500	0.7358	0.7681	0
26/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	4921.8400	4838.1400	4.9218	4.8381	600
26/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	634.1100	662.9400	0.6341	0.6629	0
26/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	5028.6000	4944.1000	5.0286	4.9441	1,615
26/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	610.8200	638.8500	0.6108	0.6389	0
26/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	9930.5500	9823.6400	9.9306	9.8236	0
26/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	80.0600	85.6800	0.0801	0.0857	600
26/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	11490.8100	11381.0800	11.4908	11.3811	0
26/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	34.7000	37.5000	0.0347	0.0375	1,615
26/06/2024	2032 On 06-February-25			Bond Future	10.7408	10.7664	90.8225	90.7070	0
26/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	5326.3000	5244.6300	5.3263	5.2446	0
26/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1051.5600	1085.4800	1.0516	1.0855	0
26/06/2024	2032 On 08-May-25			Bond Future	10.8356	10.8627	88.6302	88.5114	0
26/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	3193.9700	3135.6300	3.1940	3.1356	0
26/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	2868.5500	2929.0700	2.8686	2.9291	0
26/06/2024	2032 On 07-August-25			Bond Future	10.9466	10.9754	90.5123	90.3899	0
26/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	6263.2900	6181.7200	6.2633	6.1817	0
26/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	1882.3100	1923.1500	1.8823	1.9232	0
26/06/2024	2033 On 01-August-24			Bond Future	124.6468	124.3963	124.6468	124.3963	7,742
26/06/2024	2033 On 07-November-24			Bond Future	126.1093	125.8524	126.1093	125.8524	0
26/06/2024	2033 On 06-February-25			Bond Future	128.8937	128.6302	128.8937	128.6302	0
26/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3953.7000	3690.2300	3.9537	3.6902	0
26/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2033 On 08-May-25			Bond Future	130.1922	129.9218	130.1922	129.9218	0

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26/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	427.8400	698.2300	0.4278	0.6982	0
26/06/2024	2033 On 07-August-25			Bond Future	132.9914	132.7137	132.9914	132.7137	0
26/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	4341.3800	4063.7000	4.3414	4.0637	0
26/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2037 On 01-August-24			Bond Future	11.6150	11.6795	79.8672	79.5117	186,401
26/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	2928.3000	2662.9300	2.9283	2.6629	0
26/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	360.5700	450.7200	0.3606	0.4507	0
26/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	2971.1700	2703.9800	2.9712	2.7040	0
26/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	350.6700	439.0000	0.3507	0.4390	0
26/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	3014.2900	2745.3200	3.0143	2.7453	1,383
26/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	341.0700	427.6200	0.3411	0.4276	0
26/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	7989.0100	7638.9800	7.9890	7.6390	0
26/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	11.7200	17.2100	0.0117	0.0172	1,383
26/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	10969.8000	10614.9400	10.9698	10.6149	0
26/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	1.0700	1.7300	0.0011	0.0017	1,383
26/06/2024	2037 On 07-November-24			Bond Future	11.7175	11.7847	81.7445	81.3803	16,440
26/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	5345.5500	5075.2000	5.3456	5.0752	0
26/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	894.3200	988.1700	0.8943	0.9882	0
26/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	5385.2400	5114.0300	5.3852	5.1140	0
26/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	883.9600	976.9500	0.8840	0.9770	0
26/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	5425.0000	5152.9300	5.4250	5.1529	0
26/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	873.7100	965.8400	0.8737	0.9658	0
26/06/2024	2037 On 06-February-25			Bond Future	11.8199	11.8898	79.2687	78.8961	0
26/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	6247.5700	5981.8600	6.2476	5.9819	0
26/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	1439.5300	1546.4800	1.4395	1.5465	0
26/06/2024	2037 On 08-May-25			Bond Future	11.9332	12.0061	80.9917	80.6102	3,975
26/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	4712.1500	4495.5900	4.7122	4.4956	0
26/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	3072.2500	3237.1300	3.0723	3.2371	0
26/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	5674.5700	5435.5200	5.6746	5.4355	15,000
26/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	2526.1800	2668.5700	2.5262	2.6686	0
26/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	8291.1300	8006.1900	8.2911	8.0062	7,500
26/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	1552.0800	1648.5800	1.5521	1.6486	0
26/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	8472.4100	8184.9300	8.4724	8.1849	7,500

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26/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	1502.8000	1596.7600	1.5028	1.5968	0
26/06/2024	2037 On 07-August-25			Bond Future	12.0615	12.1376	78.4503	78.0597	0
26/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	7284.9800	7024.7400	7.2850	7.0247	0
26/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	2607.2600	2737.5800	2.6073	2.7376	0
26/06/2024	2038 On 01-August-24			Bond Future	133.6260	133.4109	133.6260	133.4109	3,162
26/06/2024	2038 On 07-November-24			Bond Future	136.8023	136.5816	136.8023	136.5816	425
26/06/2024	2038 On 06-February-25			Bond Future	137.7021	137.4756	137.7021	137.4756	0
26/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2472.0600	2245.5600	2.4721	2.2456	0
26/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2038 On 08-May-25			Bond Future	140.7294	140.4967	140.7294	140.4967	0
26/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	1049.3900	816.6800	1.0494	0.8167	0
26/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2038 On 07-August-25			Bond Future	141.5874	141.3479	141.5874	141.3479	0
26/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	2027.3600	1787.9200	2.0274	1.7879	0
26/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2040 On 01-August-24			Bond Future	11.8558	11.8999	80.1034	79.8428	38,180
26/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	2927.4600	2745.2200	2.9275	2.7452	680
26/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	476.0400	554.4700	0.4760	0.5545	0
26/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	3105.2800	2917.4400	3.1053	2.9174	0
26/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	428.7200	501.5500	0.4287	0.5016	0
26/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	3150.2400	2961.0400	3.1502	2.9610	0
26/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	417.5500	489.0200	0.4176	0.4890	0
26/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	3195.3800	3004.8500	3.1954	3.0049	0
26/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	406.6300	476.7700	0.4066	0.4768	0
26/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	5811.4400	5572.2100	5.8114	5.5722	0
26/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	86.7600	108.2000	0.0868	0.1082	680
26/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	6162.4000	5919.7400	6.1624	5.9197	7,500
26/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	69.9400	87.9500	0.0699	0.0880	0
26/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	8799.2100	8542.8700	8.7992	8.5429	0
26/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	12.8000	17.1300	0.0128	0.0171	680
26/06/2024	2040 On 07-November-24			Bond Future	11.9602	12.0062	81.9862	81.7192	95,017
26/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	2953.9600	2814.3800	2.9540	2.8144	640
26/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	2145.9500	2273.4200	2.1460	2.2734	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	4820.5800	4638.5800	4.8206	4.6386	0
26/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1222.9500	1308.0000	1.2230	1.3080	640
26/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	5810.5900	5612.3200	5.8106	5.6123	0
26/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	927.9400	996.7200	0.9279	0.9967	0
26/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	5852.7200	5653.8200	5.8527	5.6538	0
26/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	917.2600	985.4100	0.9173	0.9854	0
26/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	5894.9000	5695.3900	5.8949	5.6954	0
26/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	906.6900	974.2300	0.9067	0.9742	0
26/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	7139.9500	6924.5100	7.1400	6.9245	0
26/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	646.9900	698.6000	0.6470	0.6986	640
26/06/2024	2040 On 06-February-25			Bond Future	12.0642	12.1120	79.2651	78.9916	14
26/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	6452.1400	6261.2900	6.4521	6.2613	0
26/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	1612.4400	1695.0300	1.6124	1.6950	0
26/06/2024	2040 On 08-May-25			Bond Future	12.1780	12.2278	80.9878	80.7077	3,900
26/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	5503.6900	5337.9000	5.5037	5.3379	0
26/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	3015.4100	3129.7500	3.0154	3.1298	0
26/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	5917.9100	5745.6400	5.9179	5.7456	15,000
26/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	2789.3500	2897.2100	2.7894	2.8972	0
26/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	8403.3500	8199.7100	8.4034	8.1997	7,500
26/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	1798.9200	1875.4100	1.7989	1.8754	0
26/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	8668.4100	8462.0400	8.6684	8.4620	7,500
26/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	1720.3400	1794.1000	1.7203	1.7941	0
26/06/2024	2040 On 07-August-25			Bond Future	12.3058	12.3577	78.1953	77.9083	0
26/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	7924.1800	7732.2700	7.9242	7.7323	0
26/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	2751.1300	2846.2400	2.7511	2.8462	0
26/06/2024	2044 On 01-August-24			Bond Future	11.9444	11.9681	76.1847	76.0426	118,757
26/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	2550.5500	2463.8500	2.5506	2.4639	0
26/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	577.7900	633.2300	0.5778	0.6332	0
26/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	2593.2400	2505.6300	2.5932	2.5056	0
26/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	563.0100	617.5400	0.5630	0.6175	0
26/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	2636.2000	2547.6700	2.6362	2.5477	0
26/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	548.5600	602.1700	0.5486	0.6022	0
26/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	6002.0000	5872.2000	6.0020	5.8722	0
26/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	73.3400	85.6800	0.0733	0.0857	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
26/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	7253.1000	7117.4800	7.2531	7.1175	0
26/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	33.1300	39.6500	0.0331	0.0397	15,000
26/06/2024	2044 On 07-November-24			Bond Future	12.0450	12.0697	77.9754	77.8297	234
26/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	4168.7500	4081.1200	4.1688	4.0811	0
26/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	1552.1700	1610.2500	1.5522	1.6103	11,405
26/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	5784.9300	5681.1900	5.7849	5.6812	0
26/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	989.7200	1031.6900	0.9897	1.0317	0
26/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	5826.9600	5722.8700	5.8270	5.7229	0
26/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	978.6800	1020.3000	0.9787	1.0203	0
26/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	5868.9000	5764.4600	5.8689	5.7645	0
26/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	967.6200	1008.8900	0.9676	1.0089	0
26/06/2024	2044 On 06-February-25			Bond Future	12.1448	12.1705	75.2919	75.1425	0
26/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	2942.8000	2878.7200	2.9428	2.8787	449
26/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	3795.2500	3880.6100	3.7953	3.8806	0
26/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	4571.0300	4487.1500	4.5710	4.4872	449
26/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	2545.0800	2610.6400	2.5451	2.6106	0
26/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	6509.8400	6408.7800	6.5098	6.4088	0
26/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	1677.0100	1725.3900	1.6770	1.7254	0
26/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	9417.0200	9298.3100	9.4170	9.2983	0
26/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	937.4000	968.1300	0.9374	0.9681	449
26/06/2024	2044 On 08-May-25			Bond Future	12.2535	12.2802	76.9282	76.7749	0
26/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	5661.2900	5572.5700	5.6613	5.5726	0
26/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	3057.8800	3122.4800	3.0579	3.1225	0
26/06/2024	2044 On 07-August-25			Bond Future	12.3749	12.4028	74.1748	74.0173	0
26/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	7986.2900	7883.5600	7.9863	7.8836	0
26/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	2849.5200	2904.2900	2.8495	2.9043	0
26/06/2024	2046 On 01-August-24			Bond Future	117.1507	116.9179	117.1507	116.9179	12,779
26/06/2024	2046 On 07-November-24			Bond Future	117.7323	117.4935	117.7323	117.4935	4,922
26/06/2024	2046 On 06-February-25			Bond Future	120.3315	120.0865	120.3315	120.0865	0
26/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	6321.4900	6076.5400	6.3215	6.0765	0
26/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2046 On 08-May-25			Bond Future	120.7217	120.4702	120.7217	120.4702	0
26/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1248.2900	1499.7800	1.2483	1.4998	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	2046 On 07-August-25			Bond Future	123.3157	123.0576	123.3157	123.0576	0
26/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	4625.7200	4367.5600	4.6257	4.3676	0
26/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2050 On 01-August-24			Bond Future	116.3667	115.7212	116.3667	115.7212	11,361
26/06/2024	2050 On 07-November-24			Bond Future	119.1329	118.4716	119.1329	118.4716	4,151
26/06/2024	2050 On 06-February-25			Bond Future	119.4012	118.7244	119.4012	118.7244	0
26/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	3801.1800	3124.4000	3.8012	3.1244	0
26/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2050 On 08-May-25			Bond Future	122.0260	121.3334	122.0260	121.3334	0
26/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	865.9800	173.3600	0.8660	0.1734	0
26/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	2050 On 07-August-25			Bond Future	122.2330	121.5238	122.2330	121.5238	0
26/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	2343.0100	1633.7900	2.3430	1.6338	0
26/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	AL37 On 01-August-24			Index Future	990.9530	990.7790	990.9530	990.7790	0
26/06/2024	AL37 On 07-November-24			Index Future	1014.2470	1014.0680	1014.2470	1,014.0680	0
26/06/2024	AL37 On 06-February-25			Index Future	1036.4050	1036.2200	1036.4050	1,036.2200	0
26/06/2024	AL37 On 08-May-25			Index Future	1058.9690	1058.7770	1058.9690	1,058.7770	0
26/06/2024	AL37 On 07-August-25			Index Future	1081.5250	1081.3260	1081.5250	1,081.3260	0
26/06/2024	AL7T On 01-August-24			Index Future	1168.3090	1165.2090	1168.3090	1,165.2090	0
26/06/2024	AL7T On 07-November-24			Index Future	1195.7720	1192.5980	1195.7720	1,192.5980	0
26/06/2024	AL7T On 06-February-25			Index Future	1221.8960	1218.6510	1221.8960	1,218.6510	0
26/06/2024	AL7T On 08-May-25			Index Future	1248.4980	1245.1790	1248.4980	1,245.1790	0
26/06/2024	AL7T On 07-August-25			Index Future	1275.0910	1271.6970	1275.0910	1,271.6970	0
26/06/2024	ALBI On 01-August-24			Index Future	1011.6320	1009.5430	1011.6320	1,009.5430	121
26/06/2024	ALBI On 07-November-24			Index Future	1035.4120	1033.2730	1035.4120	1,033.2730	16
26/06/2024	ALBI On 06-February-25			Index Future	1058.0330	1055.8450	1058.0330	1,055.8450	0
26/06/2024	ALBI On 08-May-25			Index Future	1081.0670	1078.8290	1081.0670	1,078.8290	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	ALBI On 07-August-25			Index Future	1104.0940	1101.8040	1104.0940	1,101.8040	0
26/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	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
26/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	ES33 On 01-August-24			Bond Future	12.0088	12.0689	78.3491	78.0779	0
26/06/2024	ES33 On 07-November-24			Bond Future	12.1474	12.2105	76.4086	76.1307	0
26/06/2024	ES33 On 06-February-25			Bond Future	12.2886	12.3547	78.0951	77.8106	0
26/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	4363.5400	4078.9600	4.3635	4.0790	0
26/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	ES33 On 08-May-25			Bond Future	12.4340	12.5033	76.0070	75.7155	0
26/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	1234.9900	943.5300	1.2350	0.9435	0
26/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	ES33 On 07-August-25			Bond Future	12.5961	12.6689	77.6373	77.3386	0
26/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	3832.6900	3534.0300	3.8327	3.5340	0
26/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	ES42 On 01-August-24			Bond Future	12.4497	12.4941	74.3679	74.1258	0
26/06/2024	ES42 On 07-November-24			Bond Future	12.5739	12.6203	71.8671	71.6190	0
26/06/2024	ES42 On 06-February-25			Bond Future	12.6939	12.7421	73.4528	73.1988	0
26/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	5059.3500	4805.3100	5.0594	4.8053	0
26/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	ES42 On 08-May-25			Bond Future	12.8223	12.8725	70.7980	70.5377	0
26/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	2167.0900	1906.8100	2.1671	1.9068	0
26/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	ES42 On 07-August-25			Bond Future	12.9594	13.0118	72.3142	72.0475	0
26/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	4042.0500	3775.3200	4.0421	3.7753	0
26/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GOVI On 01-August-24			GOVI	996.4580	994.4180	996.4580	994.4180	734
26/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	530880.0000	510480.0000	53.0880	51.0480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	530780.0000	510380.0000	53.0780	51.0380	0
26/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	530680.0000	510280.0000	53.0680	51.0280	0
26/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GOVI On 07-November-24			GOVI	1019.8810	1017.7930	1019.8810	1,017.7930	0
26/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	711010.0000	690130.0000	71.1010	69.0130	0
26/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	710910.0000	690030.0000	71.0910	69.0030	0
26/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	710810.0000	689930.0000	71.0810	68.9930	0
26/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GOVI On 06-February-25			GOVI	1042.1630	1040.0260	1042.1630	1,040.0260	0
26/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	701630.0000	680260.0000	70.1630	68.0260	0
26/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GOVI On 08-May-25			GOVI	1064.8520	1062.6660	1064.8520	1,062.6660	0
26/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	428520.0000	406660.0000	42.8520	40.6660	0
26/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GOVI On 07-August-25			GOVI	1087.5330	1085.2970	1087.5330	1,085.2970	0
26/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	765330.0000	742970.0000	76.5330	74.2970	0
26/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/06/2024	IGOV On 01-August-24			Index Future	358.0990	356.3120	358.0990	356.3120	585
26/06/2024	IGOV On 07-November-24			Index Future	366.6120	364.7810	366.6120	364.7810	16
26/06/2024	IGOV On 06-February-25			Index Future	374.7070	372.8350	374.7070	372.8350	0
26/06/2024	IGOV On 08-May-25			Index Future	382.9480	381.0340	382.9480	381.0340	0
26/06/2024	IGOV On 07-August-25			Index Future	391.1870	389.2300	391.1870	389.2300	0
26/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/06/2024	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
26/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
26/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
26/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
26/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
26/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
26/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
26/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
26/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
26/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
26/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/06/2024	R035 On 01-August-24			Bond Future	11.2199	11.2839	89.5181	89.1679	68,699
26/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	2746.0200	2495.6800	2.7460	2.4957	0
26/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	430.0300	529.8600	0.4300	0.5299	9,500
26/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	3345.3500	3070.7800	3.3454	3.0708	0
26/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	294.2700	369.8700	0.2943	0.3699	0
26/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	3389.4900	3113.3700	3.3895	3.1134	0
26/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	286.2500	360.3000	0.2863	0.3603	0
26/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	3433.7100	3156.0500	3.4337	3.1561	0
26/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	278.3500	350.8600	0.2784	0.3509	0
26/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	5240.3200	4919.4300	5.2403	4.9194	5,100
26/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	87.5900	116.8700	0.0876	0.1169	0
26/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	6437.0900	6102.0200	6.4371	6.1020	0
26/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	39.2900	54.3900	0.0393	0.0544	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	6676.9000	6339.8800	6.6769	6.3399	0
26/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	33.3200	46.4700	0.0333	0.0465	0
26/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	9282.8400	8935.1600	9.2828	8.9352	0
26/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	4.8300	7.3200	0.0048	0.0073	7,500
26/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	9422.3500	9074.3900	9.4224	9.0744	0
26/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	4.2200	6.4300	0.0042	0.0064	8,650
26/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	9977.4300	9628.6200	9.9774	9.6286	0
26/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	2.4200	3.7800	0.0024	0.0038	8,000
26/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	10115.4400	9766.4700	10.1154	9.7665	0
26/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	2.1000	3.3000	0.0021	0.0033	0
26/06/2024	R035 On 07-November-24			Bond Future	11.3207	11.3876	87.1071	86.7484	85,743
26/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	5274.7200	5008.2500	5.2747	5.0083	0
26/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	871.1900	963.4000	0.8712	0.9634	0
26/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	5314.4600	5047.1300	5.3145	5.0471	0
26/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	860.9700	952.3200	0.8610	0.9523	0
26/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	5354.1100	5085.9200	5.3541	5.0859	0
26/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	850.7000	941.1900	0.8507	0.9412	0
26/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	5393.9900	5124.9500	5.3940	5.1250	1,000
26/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	840.7100	930.3500	0.8407	0.9304	0
26/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	9708.1100	9380.8500	9.7081	9.3809	0
26/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	238.6400	270.0600	0.2386	0.2701	1,000
26/06/2024	R035 On 06-February-25			Bond Future	11.4232	11.4931	89.0095	88.6424	0
26/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	6330.8900	6065.9700	6.3309	6.0660	0
26/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1342.5000	1444.6800	1.3425	1.4447	0
26/06/2024	R035 On 08-May-25			Bond Future	11.5255	11.5984	86.4283	86.0526	0
26/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	3474.9500	3293.5400	3.4750	3.2935	400
26/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	3813.9900	4008.3400	3.8140	4.0083	0
26/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	4394.4200	4186.4000	4.3944	4.1864	0
26/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	3093.2200	3260.9600	3.0932	3.2610	0
26/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	7459.5900	7188.4100	7.4596	7.1884	0
26/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	1677.2500	1781.8300	1.6773	1.7818	400
26/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	9837.8800	9535.0900	9.8379	9.5351	0
26/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1087.3400	1160.3100	1.0873	1.1603	400
26/06/2024	R035 On 07-August-25			Bond Future	11.6421	11.7185	88.2642	87.8793	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	7298.2000	7038.7000	7.2982	7.0387	0
26/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	2405.7900	2531.1000	2.4058	2.5311	0
26/06/2024	R053 On 01-August-24			Bond Future	11.8005	11.8391	102.5986	102.2891	0
26/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	9779.6500	9482.1500	9.7797	9.4822	0
26/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	45.1500	57.2300	0.0452	0.0572	0
26/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	9844.7100	9546.9000	9.8447	9.5469	0
26/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	43.7500	55.5200	0.0438	0.0555	0
26/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	9909.7300	9611.6200	9.9097	9.6116	0
26/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	42.4100	53.8800	0.0424	0.0539	0
26/06/2024	R053 On 07-November-24			Bond Future	11.8976	11.9378	99.1379	98.8206	3,638
26/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	7926.7300	7692.5700	7.9267	7.6926	0
26/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	1291.0900	1374.1800	1.2911	1.3742	0
26/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	7981.9100	7747.0300	7.9819	7.7470	0
26/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	1276.6200	1358.9900	1.2766	1.3590	0
26/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	8037.1500	7801.5600	8.0372	7.8016	0
26/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	1262.3000	1343.9600	1.2623	1.3440	0
26/06/2024	R053 On 06-February-25			Bond Future	11.9919	12.0336	101.3026	100.9778	0
26/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	9068.6100	8840.0200	9.0686	8.8400	0
26/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	2146.3100	2242.5600	2.1463	2.2426	0
26/06/2024	R053 On 08-May-25			Bond Future	12.0903	12.1337	97.6326	97.3000	0
26/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	7746.8800	7542.6200	7.7469	7.5426	0
26/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	3681.4700	3809.8500	3.6815	3.8099	0
26/06/2024	R053 On 07-August-25			Bond Future	12.1978	12.2431	99.7042	99.3632	0
26/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	10374.0700	10145.0900	10.3741	10.1451	0
26/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	3503.9900	3615.9500	3.5040	3.6160	0
26/06/2024	R186 On 01-August-24			Bond Future	8.6649	8.6804	105.1620	105.1286	87,310
26/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	326.1100	313.3500	0.3261	0.3134	0
26/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	293.6000	314.2600	0.2936	0.3143	0
26/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	338.6600	325.5500	0.3387	0.3256	0
26/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	284.5700	304.8800	0.2846	0.3049	0
26/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	351.4400	337.9800	0.3514	0.3380	0
26/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	275.7700	295.7300	0.2758	0.2957	0
26/06/2024	R186 On 07-November-24			Bond Future	8.6359	8.6538	107.6340	107.5995	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
26/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	1274.8600	1252.7700	1.2749	1.2528	0
26/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	324.8300	337.2800	0.3248	0.3373	0
26/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	1289.6600	1267.4500	1.2897	1.2675	0
26/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	320.5200	332.8500	0.3205	0.3329	0
26/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	1304.5200	1282.1900	1.3045	1.2822	0
26/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	316.2800	328.4900	0.3163	0.3285	0
26/06/2024	R186 On 06-February-25			Bond Future	8.6039	8.6248	104.6691	104.6331	0
26/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	1241.0900	1219.8600	1.2411	1.2199	0
26/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	511.1100	525.8400	0.5111	0.5258	0
26/06/2024	R186 On 08-May-25			Bond Future	8.5715	8.5966	106.9454	106.9078	0
26/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	703.8700	687.4700	0.7039	0.6875	0
26/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	856.5600	877.7600	0.8566	0.8778	0
26/06/2024	R186 On 07-August-25			Bond Future	8.5642	8.5951	103.9024	103.8627	0
26/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1357.2100	1332.5300	1.3572	1.3325	1,983
26/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	522.0700	537.0000	0.5221	0.5370	0
26/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1801.2500	1773.3000	1.8013	1.7733	0
26/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	386.0400	397.7000	0.3860	0.3977	0
26/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	2395.2900	2364.2100	2.3953	2.3642	0
26/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	267.7300	276.2600	0.2677	0.2763	1,983
26/06/2024	R202 On 01-August-24			Bond Future	262.0642	261.1200	262.0642	261.1200	481
26/06/2024	R202 On 07-November-24			Bond Future	268.2935	267.3261	268.2935	267.3261	520
26/06/2024	R202 On 06-February-25			Bond Future	268.9941	268.0034	268.9941	268.0034	0
26/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	2204.0700	1213.4200	2.2041	1.2134	0
26/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	R202 On 08-May-25			Bond Future	274.9083	273.8934	274.9083	273.8934	0
26/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	2598.2500	1583.4100	2.5983	1.5834	0
26/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	R202 On 07-August-25			Bond Future	275.4738	274.4339	275.4738	274.4339	0
26/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	3873.8400	2833.8900	3.8738	2.8339	0
26/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	R209 On 01-August-24			Bond Future	11.3235	11.3822	69.7799	69.4935	11,452
26/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	2519.2400	2308.6200	2.5192	2.3086	0
26/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	334.4200	410.2100	0.3344	0.4102	0



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	2556.8500	2344.7200	2.5569	2.3447	0
26/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	325.2600	399.5400	0.3253	0.3995	0
26/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	2594.7000	2381.0900	2.5947	2.3811	0
26/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	316.3800	389.1800	0.3164	0.3892	0
26/06/2024	R209 On 07-November-24			Bond Future	11.4154	11.4765	68.2630	67.9696	5,237
26/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	4518.1900	4304.0800	4.5182	4.3041	0
26/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	831.8500	911.1200	0.8319	0.9111	0
26/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	4553.0700	4338.2300	4.5531	4.3382	0
26/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	822.1000	900.6400	0.8221	0.9006	0
26/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	4587.8800	4372.3200	4.5879	4.3723	0
26/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	812.3300	890.1500	0.8123	0.8902	0
26/06/2024	R209 On 06-February-25			Bond Future	11.5057	11.5691	69.7537	69.4534	0
26/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	5500.0200	5285.8200	5.5000	5.2858	0
26/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1254.2700	1340.3200	1.2543	1.3403	0
26/06/2024	R209 On 08-May-25			Bond Future	11.6009	11.6668	68.1135	67.8062	0
26/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	4054.6200	3881.4900	4.0546	3.8815	0
26/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	2720.9300	2855.1100	2.7209	2.8551	0
26/06/2024	R209 On 07-August-25			Bond Future	11.7070	11.7756	69.5600	69.2453	0
26/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	6490.4500	6278.8700	6.4905	6.2789	0
26/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2208.7700	2311.8200	2.2088	2.3118	0
26/06/2024	R210 On 01-August-24			Bond Future	239.8122	239.7909	239.8122	239.7909	1,448
26/06/2024	R210 On 07-November-24			Bond Future	242.1728	242.1501	242.1728	242.1501	0
26/06/2024	R210 On 06-February-25			Bond Future	247.5194	247.4947	247.5194	247.4947	0
26/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7909.4300	7884.6600	7.9094	7.8847	0
26/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	R210 On 08-May-25			Bond Future	249.5429	249.5153	249.5429	249.5153	0
26/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1512.9300	1485.3400	1.5129	1.4853	0
26/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	R210 On 07-August-25			Bond Future	254.9068	254.8759	254.9068	254.8759	0
26/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6466.8200	6435.8800	6.4668	6.4359	0
26/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/06/2024	R213 On 01-August-24			Bond Future	10.2509	10.2531	87.7511	87.7417	27,086
26/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	2780.0900	2781.8200	2.7801	2.7818	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	248.6200	259.7500	0.2486	0.2598	0
26/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	2815.1700	2816.7800	2.8152	2.8168	0
26/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	242.9300	253.9400	0.2429	0.2539	0
26/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	2850.2800	2851.7500	2.8503	2.8518	0
26/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	237.3000	248.1700	0.2373	0.2482	0
26/06/2024	R213 On 07-November-24			Bond Future	10.3289	10.3313	86.2525	86.2425	63,579
26/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	4121.8200	4119.1900	4.1218	4.1192	0
26/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	596.5600	603.8700	0.5966	0.6039	0
26/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	4153.1700	4150.4900	4.1532	4.1505	0
26/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	588.9500	596.2100	0.5890	0.5962	0
26/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	4184.7300	4182.0000	4.1847	4.1820	0
26/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	581.5800	588.7900	0.5816	0.5888	0
26/06/2024	R213 On 06-February-25			Bond Future	10.4110	10.4137	88.1364	88.1257	0
26/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	4578.4900	4574.7400	4.5785	4.5747	0
26/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	938.7200	945.6800	0.9387	0.9457	0
26/06/2024	R213 On 08-May-25			Bond Future	10.4938	10.4968	86.4909	86.4793	0
26/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	2654.1100	2652.1600	2.6541	2.6522	0
26/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	2552.9500	2562.6500	2.5530	2.5627	0
26/06/2024	R213 On 07-August-25			Bond Future	10.5946	10.5981	88.3291	88.3163	0
26/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	5437.6000	5431.9500	5.4376	5.4320	0
26/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	1575.5400	1582.7600	1.5755	1.5828	0
26/06/2024	R214 On 01-August-24			Bond Future	11.7183	11.7617	65.0186	64.7991	13,836
26/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	2540.8700	2383.1700	2.5409	2.3832	0
26/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	360.0500	421.9400	0.3601	0.4219	0
26/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	2579.1900	2420.2900	2.5792	2.4203	0
26/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	350.3700	411.0600	0.3504	0.4111	0
26/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	2617.6700	2457.6000	2.6177	2.4576	0
26/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	340.9100	400.4300	0.3409	0.4004	0
26/06/2024	R214 On 07-November-24			Bond Future	11.8130	11.8581	63.2400	63.0151	1,770
26/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	4633.7000	4471.2500	4.6337	4.4713	0
26/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	875.8300	938.2900	0.8758	0.9383	0
26/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	4669.0600	4506.0500	4.6691	4.5061	0
26/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	865.7200	927.6200	0.8657	0.9276	0
26/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	4704.3800	4540.8100	4.7044	4.5408	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	855.6100	916.9500	0.8556	0.9170	0
26/06/2024	R214 On 06-February-25			Bond Future	11.9076	11.9543	64.6212	64.3909	0
26/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	2421.0100	2318.8700	2.4210	2.3189	554
26/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	3207.4000	3335.5100	3.2074	3.3355	0
26/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	3797.7200	3664.4000	3.7977	3.6644	554
26/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	2139.5600	2236.4900	2.1396	2.2365	0
26/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	5247.1200	5089.8200	5.2471	5.0898	0
26/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	1466.5800	1539.5300	1.4666	1.5395	0
26/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	8382.5700	8191.9400	8.3826	8.1919	0
26/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	690.7100	730.3300	0.6907	0.7303	554
26/06/2024	R214 On 08-May-25			Bond Future	12.0007	12.0491	62.7184	62.4826	0
26/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	4551.6600	4413.7400	4.5517	4.4137	0
26/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	2647.6200	2745.5000	2.6476	2.7455	0
26/06/2024	R214 On 07-August-25			Bond Future	12.1042	12.1545	64.0505	63.8090	0
26/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	6438.5000	6280.3300	6.4385	6.2803	0
26/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	2475.0000	2558.3800	2.4750	2.5584	0
26/06/2024	R248 On 01-August-24			Bond Future	11.8091	11.8628	79.5981	79.2645	224,894
26/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	3362.7200	3113.8700	3.3627	3.1139	0
26/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	403.4100	488.1400	0.4034	0.4881	0
26/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	3410.1800	3159.6700	3.4102	3.1597	0
26/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	392.6900	475.7600	0.3927	0.4758	0
26/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	3457.8000	3205.6700	3.4578	3.2057	0
26/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	382.2100	463.6600	0.3822	0.4637	0
26/06/2024	R248 On 07-November-24			Bond Future	11.9061	11.9618	77.0174	76.6758	41,084
26/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	6070.7900	5817.0300	6.0708	5.8170	0
26/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1010.8100	1098.6700	1.0108	1.0987	0
26/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	6113.7700	5859.2300	6.1138	5.8592	0
26/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	999.3600	1086.4400	0.9994	1.0864	0
26/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	6156.8000	5901.4800	6.1568	5.9015	0
26/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	988.0400	1074.3400	0.9880	1.0743	0
26/06/2024	R248 On 06-February-25			Bond Future	12.0027	12.0606	78.6994	78.3498	10,000
26/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	5997.9800	5764.4000	5.9980	5.7644	0
26/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	1914.9300	2030.9800	1.9149	2.0310	0
26/06/2024	R248 On 08-May-25			Bond Future	12.0977	12.1578	75.9574	75.5996	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	5902.2700	5684.3200	5.9023	5.6843	0
26/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	3001.3700	3141.2600	3.0014	3.1413	0
26/06/2024	R248 On 07-August-25			Bond Future	12.2033	12.2658	77.5703	77.2039	0
26/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	8204.7100	7955.0900	8.2047	7.9551	0
26/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	2668.4100	2785.1500	2.6684	2.7852	0
26/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0