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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
27/06/2024	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	2025 On 01-August-24			Bond Future	182.1357	181.9537	182.1357	181.9537	4,600
27/06/2024	2025 On 07-November-24			Bond Future	186.4653	186.2788	186.4653	186.2788	4,870
27/06/2024	2029 On 01-August-24			Bond Future	132.2666	132.2705	132.2666	132.2705	9,944
27/06/2024	2029 On 07-November-24			Bond Future	134.0087	134.0126	134.0087	134.0126	0
27/06/2024	2029 On 06-February-25			Bond Future	136.9678	136.9713	136.9678	136.9713	0
27/06/2024	2029 On 06-February-25	132.40	Call	Bond Future	4567.7700	4571.3400	4.5678	4.5713	0
27/06/2024	2029 On 06-February-25	132.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2029 On 08-May-25			Bond Future	138.5454	138.5480	138.5454	138.5480	0
27/06/2024	2029 On 08-May-25	137.85	Call	Bond Future	695.4300	697.9600	0.6954	0.6980	0
27/06/2024	2029 On 08-May-25	137.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2029 On 07-August-25			Bond Future	141.5246	141.5267	141.5246	141.5267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	2029 On 07-August-25	137.41	Call	Bond Future	4114.6100	4116.7400	4.1146	4.1167	0
27/06/2024	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2030 On 01-August-24			Bond Future	10.1403	9.8343	91.2907	92.4933	121,734
27/06/2024	2030 On 01-August-24	10.21	Call	Bond Future	1030.3300	1827.8100	1.0303	1.8278	600
27/06/2024	2030 On 01-August-24	10.21	Put	Bond Future	759.1100	353.9900	0.7591	0.3540	0
27/06/2024	2030 On 01-August-24	10.37	Call	Bond Future	1422.2600	2326.2000	1.4223	2.3262	0
27/06/2024	2030 On 01-August-24	10.37	Put	Bond Future	532.2900	233.6300	0.5323	0.2336	0
27/06/2024	2030 On 01-August-24	10.38	Call	Bond Future	1448.6400	2358.5400	1.4486	2.3585	0
27/06/2024	2030 On 01-August-24	10.38	Put	Bond Future	520.1800	227.4800	0.5202	0.2275	0
27/06/2024	2030 On 01-August-24	10.39	Call	Bond Future	1475.3400	2391.0800	1.4753	2.3911	0
27/06/2024	2030 On 01-August-24	10.39	Put	Bond Future	508.4000	221.5400	0.5084	0.2215	0
27/06/2024	2030 On 01-August-24	10.71	Call	Bond Future	2418.7300	3480.4100	2.4187	3.4804	600
27/06/2024	2030 On 01-August-24	10.71	Put	Bond Future	231.2100	90.2900	0.2312	0.0903	0
27/06/2024	2030 On 01-August-24	11.31	Call	Bond Future	4464.6300	5638.2700	4.4646	5.6383	0
27/06/2024	2030 On 01-August-24	11.31	Put	Bond Future	43.4100	14.4500	0.0434	0.0145	600
27/06/2024	2030 On 07-November-24			Bond Future	10.2177	9.8922	93.4366	94.6674	39,772
27/06/2024	2030 On 07-November-24	10.21	Call	Bond Future	1536.7700	2240.9500	1.5368	2.2410	600
27/06/2024	2030 On 07-November-24	10.21	Put	Bond Future	1565.6100	1039.0000	1.5656	1.0390	0
27/06/2024	2030 On 07-November-24	10.71	Call	Bond Future	2689.8400	3595.4000	2.6898	3.5954	600
27/06/2024	2030 On 07-November-24	10.71	Put	Bond Future	866.7400	541.5100	0.8667	0.5415	0
27/06/2024	2030 On 07-November-24	10.74	Call	Bond Future	2767.7300	3683.4300	2.7677	3.6834	0
27/06/2024	2030 On 07-November-24	10.74	Put	Bond Future	835.0000	519.9100	0.8350	0.5199	0
27/06/2024	2030 On 07-November-24	10.75	Call	Bond Future	2794.0100	3713.0200	2.7940	3.7130	0
27/06/2024	2030 On 07-November-24	10.75	Put	Bond Future	824.7700	512.9900	0.8248	0.5130	0
27/06/2024	2030 On 07-November-24	10.76	Call	Bond Future	2820.3800	3742.6800	2.8204	3.7427	0
27/06/2024	2030 On 07-November-24	10.76	Put	Bond Future	814.6600	506.1700	0.8147	0.5062	0
27/06/2024	2030 On 07-November-24	11.91	Call	Bond Future	6251.6900	7406.7200	6.2517	7.4067	0
27/06/2024	2030 On 07-November-24	11.91	Put	Bond Future	170.5600	94.8000	0.1706	0.0948	600
27/06/2024	2030 On 06-February-25			Bond Future	10.2989	9.9529	91.4672	92.7247	0
27/06/2024	2030 On 06-February-25	10.68	Call	Bond Future	2791.8600	3626.9400	2.7919	3.6269	0
27/06/2024	2030 On 06-February-25	10.68	Put	Bond Future	1430.7500	1008.3400	1.4308	1.0083	0
27/06/2024	2030 On 08-May-25			Bond Future	10.3998	10.0313	93.4561	94.7407	0
27/06/2024	2030 On 08-May-25	9.93	Call	Bond Future	1509.6200	2080.0000	1.5096	2.0800	0
27/06/2024	2030 On 08-May-25	9.93	Put	Bond Future	3151.0400	2436.8500	3.1510	2.4369	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	2030 On 08-May-25	10.31	Call	Bond Future	2151.9000	2842.7100	2.1519	2.8427	1,640
27/06/2024	2030 On 08-May-25	10.31	Put	Bond Future	2462.7300	1868.9700	2.4627	1.8690	0
27/06/2024	2030 On 08-May-25	10.69	Call	Bond Future	2910.7600	3710.5600	2.9108	3.7106	2,280
27/06/2024	2030 On 08-May-25	10.69	Put	Bond Future	1914.4100	1429.6400	1.9144	1.4296	0
27/06/2024	2030 On 08-May-25	11.86	Call	Bond Future	5717.6700	6763.6000	5.7177	6.7636	0
27/06/2024	2030 On 08-May-25	11.86	Put	Bond Future	838.7700	600.1300	0.8388	0.6001	1,640
27/06/2024	2030 On 08-May-25	12.28	Call	Bond Future	6786.1700	7898.8000	6.7862	7.8988	0
27/06/2024	2030 On 08-May-25	12.28	Put	Bond Future	564.1200	392.1800	0.5641	0.3922	2,280
27/06/2024	2030 On 07-August-25			Bond Future	10.5263	10.1322	91.4315	92.7431	0
27/06/2024	2030 On 07-August-25	10.48	Call	Bond Future	2471.1400	3189.0600	2.4711	3.1891	1,054
27/06/2024	2030 On 07-August-25	10.48	Put	Bond Future	2623.9100	2030.2400	2.6239	2.0302	0
27/06/2024	2030 On 07-August-25	11.11	Call	Bond Future	3735.7700	4605.9400	3.7358	4.6059	0
27/06/2024	2030 On 07-August-25	11.11	Put	Bond Future	1834.8300	1393.4100	1.8348	1.3934	0
27/06/2024	2030 On 07-August-25	12.12	Call	Bond Future	6031.1100	7087.4900	6.0311	7.0875	0
27/06/2024	2030 On 07-August-25	12.12	Put	Bond Future	955.3400	700.1300	0.9553	0.7001	1,054
27/06/2024	2032 On 01-August-24			Bond Future	10.8812	10.5665	89.4322	90.9121	97,799
27/06/2024	2032 On 01-August-24	10.95	Call	Bond Future	1307.2800	2280.1300	1.3073	2.2801	0
27/06/2024	2032 On 01-August-24	10.95	Put	Bond Future	987.7500	480.6400	0.9878	0.4806	11,000
27/06/2024	2032 On 01-August-24	11.11	Call	Bond Future	1778.2900	2872.4500	1.7783	2.8725	600
27/06/2024	2032 On 01-August-24	11.11	Put	Bond Future	722.0500	336.2500	0.7221	0.3363	0
27/06/2024	2032 On 01-August-24	11.13	Call	Bond Future	1841.4100	2949.0900	1.8414	2.9491	0
27/06/2024	2032 On 01-August-24	11.13	Put	Bond Future	693.6500	321.3700	0.6937	0.3214	0
27/06/2024	2032 On 01-August-24	11.14	Call	Bond Future	1873.3400	2987.6400	1.8733	2.9876	0
27/06/2024	2032 On 01-August-24	11.14	Put	Bond Future	679.8700	314.2100	0.6799	0.3142	0
27/06/2024	2032 On 01-August-24	11.15	Call	Bond Future	1905.3900	3026.2300	1.9054	3.0262	0
27/06/2024	2032 On 01-August-24	11.15	Put	Bond Future	666.2400	307.1200	0.6662	0.3071	0
27/06/2024	2032 On 01-August-24	11.50	Call	Bond Future	3134.3500	4432.3700	3.1344	4.4324	120
27/06/2024	2032 On 01-August-24	11.50	Put	Bond Future	316.1000	134.1600	0.3161	0.1342	0
27/06/2024	2032 On 01-August-24	11.61	Call	Bond Future	3553.9300	4889.2900	3.5539	4.8893	600
27/06/2024	2032 On 01-August-24	11.61	Put	Bond Future	247.2100	102.6100	0.2472	0.1026	0
27/06/2024	2032 On 01-August-24	11.66	Call	Bond Future	3748.3000	5098.2600	3.7483	5.0983	0
27/06/2024	2032 On 01-August-24	11.66	Put	Bond Future	220.7700	90.7700	0.2208	0.0908	100
27/06/2024	2032 On 01-August-24	12.31	Call	Bond Future	6376.6200	7827.3600	6.3766	7.8274	0
27/06/2024	2032 On 01-August-24	12.31	Put	Bond Future	46.4600	17.2400	0.0465	0.0172	600

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	2032 On 01-August-24	12.54	Call	Bond Future	7313.7700	8779.6600	7.3138	8.7797	0
27/06/2024	2032 On 01-August-24	12.54	Put	Bond Future	21.4200	7.3500	0.0214	0.0074	11,000
27/06/2024	2032 On 07-November-24			Bond Future	10.9843	10.6533	87.3669	88.8815	52,889
27/06/2024	2032 On 07-November-24	11.11	Call	Bond Future	2309.8000	3246.2800	2.3098	3.2463	600
27/06/2024	2032 On 07-November-24	11.11	Put	Bond Future	1743.1400	1164.9600	1.7431	1.1650	0
27/06/2024	2032 On 07-November-24	11.47	Call	Bond Future	3332.6200	4431.4400	3.3326	4.4314	0
27/06/2024	2032 On 07-November-24	11.47	Put	Bond Future	1169.9100	754.0700	1.1699	0.7541	0
27/06/2024	2032 On 07-November-24	11.48	Call	Bond Future	3363.2500	4466.0600	3.3633	4.4661	0
27/06/2024	2032 On 07-November-24	11.48	Put	Bond Future	1156.7500	744.9000	1.1568	0.7449	0
27/06/2024	2032 On 07-November-24	11.49	Call	Bond Future	3393.9700	4500.7400	3.3940	4.5007	0
27/06/2024	2032 On 07-November-24	11.49	Put	Bond Future	1143.7200	735.8300	1.1437	0.7358	0
27/06/2024	2032 On 07-November-24	11.61	Call	Bond Future	3769.6500	4921.8400	3.7697	4.9218	600
27/06/2024	2032 On 07-November-24	11.61	Put	Bond Future	996.5800	634.1100	0.9966	0.6341	0
27/06/2024	2032 On 07-November-24	11.64	Call	Bond Future	3865.6800	5028.6000	3.8657	5.0286	1,615
27/06/2024	2032 On 07-November-24	11.64	Put	Bond Future	962.5600	610.8200	0.9626	0.6108	0
27/06/2024	2032 On 07-November-24	12.95	Call	Bond Future	8482.4700	9930.5500	8.4825	9.9306	0
27/06/2024	2032 On 07-November-24	12.95	Put	Bond Future	146.6400	80.0600	0.1466	0.0801	600
27/06/2024	2032 On 07-November-24	13.36	Call	Bond Future	10009.0500	11490.8100	10.0091	11.4908	0
27/06/2024	2032 On 07-November-24	13.36	Put	Bond Future	67.6000	34.7000	0.0676	0.0347	1,615
27/06/2024	2032 On 06-February-25			Bond Future	11.0881	10.7408	89.2750	90.8225	0
27/06/2024	2032 On 06-February-25	11.72	Call	Bond Future	4216.8600	5326.3000	4.2169	5.3263	0
27/06/2024	2032 On 06-February-25	11.72	Put	Bond Future	1489.7000	1051.5600	1.4897	1.0516	0
27/06/2024	2032 On 08-May-25			Bond Future	11.2005	10.8356	87.0492	88.6302	0
27/06/2024	2032 On 08-May-25	10.91	Call	Bond Future	2410.5600	3193.9700	2.4106	3.1940	0
27/06/2024	2032 On 08-May-25	10.91	Put	Bond Future	3666.1900	2868.5500	3.6662	2.8686	0
27/06/2024	2032 On 07-August-25			Bond Future	11.3304	10.9466	88.8979	90.5123	0
27/06/2024	2032 On 07-August-25	12.01	Call	Bond Future	5176.1200	6263.2900	5.1761	6.2633	0
27/06/2024	2032 On 07-August-25	12.01	Put	Bond Future	2409.5300	1882.3100	2.4095	1.8823	0
27/06/2024	2033 On 01-August-24			Bond Future	124.2623	124.6468	124.2623	124.6468	7,742
27/06/2024	2033 On 07-November-24			Bond Future	125.7159	126.1093	125.7159	126.1093	0
27/06/2024	2033 On 06-February-25			Bond Future	128.4919	128.8937	128.4919	128.8937	0
27/06/2024	2033 On 06-February-25	124.94	Call	Bond Future	3551.9100	3953.7000	3.5519	3.9537	0
27/06/2024	2033 On 06-February-25	124.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2033 On 08-May-25			Bond Future	129.7826	130.1922	129.7826	130.1922	0

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27/06/2024	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2033 On 08-May-25	130.62	Put	Bond Future	837.4500	427.8400	0.8375	0.4278	0
27/06/2024	2033 On 07-August-25			Bond Future	132.5734	132.9914	132.5734	132.9914	0
27/06/2024	2033 On 07-August-25	128.65	Call	Bond Future	3923.4000	4341.3800	3.9234	4.3414	0
27/06/2024	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2037 On 01-August-24			Bond Future	11.9844	11.6150	77.8599	79.8672	186,401
27/06/2024	2037 On 01-August-24	12.09	Call	Bond Future	1513.1400	2928.3000	1.5131	2.9283	0
27/06/2024	2037 On 01-August-24	12.09	Put	Bond Future	952.7300	360.5700	0.9527	0.3606	0
27/06/2024	2037 On 01-August-24	12.10	Call	Bond Future	1544.6700	2971.1700	1.5447	2.9712	0
27/06/2024	2037 On 01-August-24	12.10	Put	Bond Future	931.4900	350.6700	0.9315	0.3507	0
27/06/2024	2037 On 01-August-24	12.11	Call	Bond Future	1576.6000	3014.2900	1.5766	3.0143	1,383
27/06/2024	2037 On 01-August-24	12.11	Put	Bond Future	910.7000	341.0700	0.9107	0.3411	0
27/06/2024	2037 On 01-August-24	13.17	Call	Bond Future	6019.2900	7989.0100	6.0193	7.9890	0
27/06/2024	2037 On 01-August-24	13.17	Put	Bond Future	49.3200	11.7200	0.0493	0.0117	1,383
27/06/2024	2037 On 01-August-24	13.82	Call	Bond Future	8966.9000	10969.8000	8.9669	10.9698	0
27/06/2024	2037 On 01-August-24	13.82	Put	Bond Future	5.4900	1.0700	0.0055	0.0011	1,383
27/06/2024	2037 On 07-November-24			Bond Future	12.1022	11.7175	79.6901	81.7445	16,440
27/06/2024	2037 On 07-November-24	12.57	Call	Bond Future	3857.9300	5345.5500	3.8579	5.3456	0
27/06/2024	2037 On 07-November-24	12.57	Put	Bond Future	1461.1300	894.3200	1.4611	0.8943	0
27/06/2024	2037 On 07-November-24	12.58	Call	Bond Future	3892.4300	5385.2400	3.8924	5.3852	0
27/06/2024	2037 On 07-November-24	12.58	Put	Bond Future	1445.5800	883.9600	1.4456	0.8840	0
27/06/2024	2037 On 07-November-24	12.59	Call	Bond Future	3927.0400	5425.0000	3.9270	5.4250	0
27/06/2024	2037 On 07-November-24	12.59	Put	Bond Future	1430.1800	873.7100	1.4302	0.8737	0
27/06/2024	2037 On 06-February-25			Bond Future	12.2200	11.8199	77.1696	79.2687	0
27/06/2024	2037 On 06-February-25	12.76	Call	Bond Future	4782.3900	6247.5700	4.7824	6.2476	0
27/06/2024	2037 On 06-February-25	12.76	Put	Bond Future	2073.4900	1439.5300	2.0735	1.4395	0
27/06/2024	2037 On 08-May-25			Bond Future	12.3494	11.9332	78.8471	80.9917	3,975
27/06/2024	2037 On 08-May-25	12.25	Call	Bond Future	3532.4000	4712.1500	3.5324	4.7122	0
27/06/2024	2037 On 08-May-25	12.25	Put	Bond Future	4037.1000	3072.2500	4.0371	3.0723	0
27/06/2024	2037 On 08-May-25	12.55	Call	Bond Future	4364.3000	5674.5700	4.3643	5.6746	15,000
27/06/2024	2037 On 08-May-25	12.55	Put	Bond Future	3360.5100	2526.1800	3.3605	2.5262	0
27/06/2024	2037 On 08-May-25	13.30	Call	Bond Future	6711.8700	8291.1300	6.7119	8.2911	7,500
27/06/2024	2037 On 08-May-25	13.30	Put	Bond Future	2117.4200	1552.0800	2.1174	1.5521	0
27/06/2024	2037 On 08-May-25	13.35	Call	Bond Future	6878.1600	8472.4100	6.8782	8.4724	7,500

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27/06/2024	2037 On 08-May-25	13.35	Put	Bond Future	2053.1500	1502.8000	2.0532	1.5028	0
27/06/2024	2037 On 07-August-25			Bond Future	12.4952	12.0615	76.2603	78.4503	0
27/06/2024	2037 On 07-August-25	13.01	Call	Bond Future	5852.9100	7284.9800	5.8529	7.2850	0
27/06/2024	2037 On 07-August-25	13.01	Put	Bond Future	3365.1900	2607.2600	3.3652	2.6073	0
27/06/2024	2038 On 01-August-24			Bond Future	133.6241	133.6260	133.6241	133.6260	3,162
27/06/2024	2038 On 07-November-24			Bond Future	136.8005	136.8023	136.8005	136.8023	425
27/06/2024	2038 On 06-February-25			Bond Future	137.7014	137.7021	137.7014	137.7021	0
27/06/2024	2038 On 06-February-25	135.23	Call	Bond Future	2471.4100	2472.0600	2.4714	2.4721	0
27/06/2024	2038 On 06-February-25	135.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2038 On 08-May-25			Bond Future	140.7290	140.7294	140.7290	140.7294	0
27/06/2024	2038 On 08-May-25	139.68	Call	Bond Future	1048.9800	1049.3900	1.0490	1.0494	0
27/06/2024	2038 On 08-May-25	139.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2038 On 07-August-25			Bond Future	141.5894	141.5874	141.5894	141.5874	0
27/06/2024	2038 On 07-August-25	139.56	Call	Bond Future	2029.4200	2027.3600	2.0294	2.0274	0
27/06/2024	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2040 On 01-August-24			Bond Future	12.2453	11.8558	77.8481	80.1034	38,180
27/06/2024	2040 On 01-August-24	12.28	Call	Bond Future	1427.9400	2927.4600	1.4279	2.9275	680
27/06/2024	2040 On 01-August-24	12.28	Put	Bond Future	1231.8600	476.0400	1.2319	0.4760	0
27/06/2024	2040 On 01-August-24	12.32	Call	Bond Future	1553.7700	3105.2800	1.5538	3.1053	0
27/06/2024	2040 On 01-August-24	12.32	Put	Bond Future	1132.5500	428.7200	1.1326	0.4287	0
27/06/2024	2040 On 01-August-24	12.33	Call	Bond Future	1586.0700	3150.2400	1.5861	3.1502	0
27/06/2024	2040 On 01-August-24	12.33	Put	Bond Future	1108.7200	417.5500	1.1087	0.4176	0
27/06/2024	2040 On 01-August-24	12.34	Call	Bond Future	1618.6900	3195.3800	1.6187	3.1954	0
27/06/2024	2040 On 01-August-24	12.34	Put	Bond Future	1085.2800	406.6300	1.0853	0.4066	0
27/06/2024	2040 On 01-August-24	12.88	Call	Bond Future	3767.9300	5811.4400	3.7679	5.8114	0
27/06/2024	2040 On 01-August-24	12.88	Put	Bond Future	298.5900	86.7600	0.2986	0.0868	680
27/06/2024	2040 On 01-August-24	12.95	Call	Bond Future	4085.1200	6162.4000	4.0851	6.1624	7,500
27/06/2024	2040 On 01-August-24	12.95	Put	Bond Future	248.0000	69.9400	0.2480	0.0699	0
27/06/2024	2040 On 01-August-24	13.48	Call	Bond Future	6586.2500	8799.2100	6.5863	8.7992	0
27/06/2024	2040 On 01-August-24	13.48	Put	Bond Future	55.1800	12.8000	0.0552	0.0128	680
27/06/2024	2040 On 07-November-24			Bond Future	12.3654	11.9602	79.6780	81.9862	95,017
27/06/2024	2040 On 07-November-24	12.10	Call	Bond Future	1805.9000	2953.9600	1.8059	2.9540	640
27/06/2024	2040 On 07-November-24	12.10	Put	Bond Future	3306.1800	2145.9500	3.3062	2.1460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	2040 On 07-November-24	12.60	Call	Bond Future	3289.2400	4820.5800	3.2892	4.8206	0
27/06/2024	2040 On 07-November-24	12.60	Put	Bond Future	1999.9000	1222.9500	1.9999	1.2230	640
27/06/2024	2040 On 07-November-24	12.84	Call	Bond Future	4129.8900	5810.5900	4.1299	5.8106	0
27/06/2024	2040 On 07-November-24	12.84	Put	Bond Future	1555.5300	927.9400	1.5555	0.9279	0
27/06/2024	2040 On 07-November-24	12.85	Call	Bond Future	4166.3100	5852.7200	4.1663	5.8527	0
27/06/2024	2040 On 07-November-24	12.85	Put	Bond Future	1539.1400	917.2600	1.5391	0.9173	0
27/06/2024	2040 On 07-November-24	12.86	Call	Bond Future	4202.8200	5894.9000	4.2028	5.8949	0
27/06/2024	2040 On 07-November-24	12.86	Put	Bond Future	1522.9000	906.6900	1.5229	0.9067	0
27/06/2024	2040 On 07-November-24	13.15	Call	Bond Future	5300.9600	7139.9500	5.3010	7.1400	0
27/06/2024	2040 On 07-November-24	13.15	Put	Bond Future	1116.2900	646.9900	1.1163	0.6470	640
27/06/2024	2040 On 06-February-25			Bond Future	12.4851	12.0642	76.9065	79.2651	14
27/06/2024	2040 On 06-February-25	12.95	Call	Bond Future	4835.5900	6452.1400	4.8356	6.4521	0
27/06/2024	2040 On 06-February-25	12.95	Put	Bond Future	2354.4300	1612.4400	2.3544	1.6124	0
27/06/2024	2040 On 08-May-25			Bond Future	12.6154	12.1780	78.5782	80.9878	3,900
27/06/2024	2040 On 08-May-25	12.63	Call	Bond Future	4111.9000	5503.6900	4.1119	5.5037	0
27/06/2024	2040 On 08-May-25	12.63	Put	Bond Future	4033.2700	3015.4100	4.0333	3.0154	0
27/06/2024	2040 On 08-May-25	12.75	Call	Bond Future	4468.4100	5917.9100	4.4684	5.9179	15,000
27/06/2024	2040 On 08-May-25	12.75	Put	Bond Future	3749.5000	2789.3500	3.7495	2.7894	0
27/06/2024	2040 On 08-May-25	13.43	Call	Bond Future	6672.4300	8403.3500	6.6724	8.4034	7,500
27/06/2024	2040 On 08-May-25	13.43	Put	Bond Future	2477.6500	1798.9200	2.4777	1.7989	0
27/06/2024	2040 On 08-May-25	13.50	Call	Bond Future	6912.9500	8668.4100	6.9130	8.6684	7,500
27/06/2024	2040 On 08-May-25	13.50	Put	Bond Future	2374.5300	1720.3400	2.3745	1.7203	0
27/06/2024	2040 On 07-August-25			Bond Future	12.7610	12.3058	75.7346	78.1953	0
27/06/2024	2040 On 07-August-25	13.29	Call	Bond Future	6302.7600	7924.1800	6.3028	7.9242	0
27/06/2024	2040 On 07-August-25	13.29	Put	Bond Future	3590.3600	2751.1300	3.5904	2.7511	0
27/06/2024	2044 On 01-August-24			Bond Future	12.3338	11.9444	73.9036	76.1847	118,867
27/06/2024	2044 On 01-August-24	12.28	Call	Bond Future	1152.3500	2550.5500	1.1524	2.5506	0
27/06/2024	2044 On 01-August-24	12.28	Put	Bond Future	1460.6400	577.7900	1.4606	0.5778	0
27/06/2024	2044 On 01-August-24	12.29	Call	Bond Future	1180.3500	2593.2400	1.1804	2.5932	0
27/06/2024	2044 On 01-August-24	12.29	Put	Bond Future	1431.1700	563.0100	1.4312	0.5630	0
27/06/2024	2044 On 01-August-24	12.30	Call	Bond Future	1208.7300	2636.2000	1.2087	2.6362	0
27/06/2024	2044 On 01-August-24	12.30	Put	Bond Future	1402.1400	548.5600	1.4021	0.5486	0
27/06/2024	2044 On 01-August-24	13.00	Call	Bond Future	3912.1700	6002.0000	3.9122	6.0020	0
27/06/2024	2044 On 01-August-24	13.00	Put	Bond Future	264.5600	73.3400	0.2646	0.0733	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
27/06/2024	2044 On 01-August-24	13.25	Call	Bond Future	5071.4000	7253.1000	5.0714	7.2531	0
27/06/2024	2044 On 01-August-24	13.25	Put	Bond Future	132.4800	33.1300	0.1325	0.0331	15,000
27/06/2024	2044 On 07-November-24			Bond Future	12.4497	12.0450	75.6408	77.9754	234
27/06/2024	2044 On 07-November-24	12.50	Call	Bond Future	2751.4900	4168.7500	2.7515	4.1688	0
27/06/2024	2044 On 07-November-24	12.50	Put	Bond Future	2469.5200	1552.1700	2.4695	1.5522	11,405
27/06/2024	2044 On 07-November-24	12.90	Call	Bond Future	4102.1100	5784.9300	4.1021	5.7849	0
27/06/2024	2044 On 07-November-24	12.90	Put	Bond Future	1641.5100	989.7200	1.6415	0.9897	0
27/06/2024	2044 On 07-November-24	12.91	Call	Bond Future	4138.3700	5826.9600	4.1384	5.8270	0
27/06/2024	2044 On 07-November-24	12.91	Put	Bond Future	1624.7000	978.6800	1.6247	0.9787	0
27/06/2024	2044 On 07-November-24	12.92	Call	Bond Future	4174.5500	5868.9000	4.1746	5.8689	0
27/06/2024	2044 On 07-November-24	12.92	Put	Bond Future	1607.8800	967.6200	1.6079	0.9676	0
27/06/2024	2044 On 06-February-25			Bond Future	12.5647	12.1448	72.9065	75.2919	0
27/06/2024	2044 On 06-February-25	12.00	Call	Bond Future	1922.5300	2942.8000	1.9225	2.9428	449
27/06/2024	2044 On 06-February-25	12.00	Put	Bond Future	5160.4000	3795.2500	5.1604	3.7953	0
27/06/2024	2044 On 06-February-25	12.50	Call	Bond Future	3224.5000	4571.0300	3.2245	4.5710	449
27/06/2024	2044 On 06-February-25	12.50	Put	Bond Future	3583.9700	2545.0800	3.5840	2.5451	0
27/06/2024	2044 On 06-February-25	13.02	Call	Bond Future	4880.0300	6509.8400	4.8800	6.5098	0
27/06/2024	2044 On 06-February-25	13.02	Put	Bond Future	2432.6200	1677.0100	2.4326	1.6770	0
27/06/2024	2044 On 06-February-25	13.75	Call	Bond Future	7499.3900	9417.0200	7.4994	9.4170	0
27/06/2024	2044 On 06-February-25	13.75	Put	Bond Future	1405.1900	937.4000	1.4052	0.9374	449
27/06/2024	2044 On 08-May-25			Bond Future	12.6894	12.2535	74.4911	76.9282	0
27/06/2024	2044 On 08-May-25	12.72	Call	Bond Future	4242.0900	5661.2900	4.2421	5.6613	0
27/06/2024	2044 On 08-May-25	12.72	Put	Bond Future	4075.8400	3057.8800	4.0758	3.0579	0
27/06/2024	2044 On 07-August-25			Bond Future	12.8282	12.3749	71.6860	74.1748	0
27/06/2024	2044 On 07-August-25	13.34	Call	Bond Future	6349.7100	7986.2900	6.3497	7.9863	0
27/06/2024	2044 On 07-August-25	13.34	Put	Bond Future	3701.7400	2849.5200	3.7017	2.8495	0
27/06/2024	2046 On 01-August-24			Bond Future	116.5345	117.1507	116.5345	117.1507	12,779
27/06/2024	2046 On 07-November-24			Bond Future	117.1016	117.7323	117.1016	117.7323	4,922
27/06/2024	2046 On 06-February-25			Bond Future	119.6871	120.3315	119.6871	120.3315	0
27/06/2024	2046 On 06-February-25	114.01	Call	Bond Future	5677.1100	6321.4900	5.6771	6.3215	0
27/06/2024	2046 On 06-February-25	114.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2046 On 08-May-25			Bond Future	120.0646	120.7217	120.0646	120.7217	0
27/06/2024	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2046 On 08-May-25	121.97	Put	Bond Future	1905.3800	1248.2900	1.9054	1.2483	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	2046 On 07-August-25			Bond Future	122.6450	123.3157	122.6450	123.3157	0
27/06/2024	2046 On 07-August-25	118.69	Call	Bond Future	3954.9800	4625.7200	3.9550	4.6257	0
27/06/2024	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2050 On 01-August-24			Bond Future	116.3647	116.3667	116.3647	116.3667	11,361
27/06/2024	2050 On 07-November-24			Bond Future	119.1310	119.1329	119.1310	119.1329	4,151
27/06/2024	2050 On 06-February-25			Bond Future	119.4003	119.4012	119.4003	119.4012	0
27/06/2024	2050 On 06-February-25	115.60	Call	Bond Future	3800.2600	3801.1800	3.8003	3.8012	0
27/06/2024	2050 On 06-February-25	115.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2050 On 08-May-25			Bond Future	122.0255	122.0260	122.0255	122.0260	0
27/06/2024	2050 On 08-May-25	121.16	Call	Bond Future	865.4600	865.9800	0.8655	0.8660	0
27/06/2024	2050 On 08-May-25	121.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	2050 On 07-August-25			Bond Future	122.2346	122.2330	122.2346	122.2330	0
27/06/2024	2050 On 07-August-25	119.89	Call	Bond Future	2344.6300	2343.0100	2.3446	2.3430	0
27/06/2024	2050 On 07-August-25	119.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	AL37 On 01-August-24			Index Future	977.6450	990.9530	977.6450	990.9530	0
27/06/2024	AL37 On 07-November-24			Index Future	1000.6280	1014.2470	1000.6280	1,014.2470	0
27/06/2024	AL37 On 06-February-25			Index Future	1022.4910	1036.4050	1022.4910	1,036.4050	0
27/06/2024	AL37 On 08-May-25			Index Future	1044.7540	1058.9690	1044.7540	1,058.9690	0
27/06/2024	AL37 On 07-August-25			Index Future	1067.0110	1081.5250	1067.0110	1,081.5250	0
27/06/2024	AL7T On 01-August-24			Index Future	1144.9390	1168.3090	1144.9390	1,168.3090	0
27/06/2024	AL7T On 07-November-24			Index Future	1171.8540	1195.7720	1171.8540	1,195.7720	0
27/06/2024	AL7T On 06-February-25			Index Future	1197.4580	1221.8960	1197.4580	1,221.8960	0
27/06/2024	AL7T On 08-May-25			Index Future	1223.5310	1248.4980	1223.5310	1,248.4980	0
27/06/2024	AL7T On 07-August-25			Index Future	1249.5970	1275.0910	1249.5970	1,275.0910	0
27/06/2024	ALBI On 01-August-24			Index Future	991.8940	1011.6320	991.8940	1,011.6320	121
27/06/2024	ALBI On 07-November-24			Index Future	1015.2110	1035.4120	1015.2110	1,035.4120	16
27/06/2024	ALBI On 06-February-25			Index Future	1037.3920	1058.0330	1037.3920	1,058.0330	0
27/06/2024	ALBI On 08-May-25			Index Future	1059.9800	1081.0670	1059.9800	1,081.0670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	ALBI On 07-August-25			Index Future	1082.5620	1104.0940	1082.5620	1,104.0940	0
27/06/2024	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C025 On 31-January-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/06/2024	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/06/2024	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/06/2024	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	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
27/06/2024	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	ES33 On 01-August-24			Bond Future	12.3734	12.0088	76.7246	78.3491	0
27/06/2024	ES33 On 07-November-24			Bond Future	12.5295	12.1474	74.7456	76.4086	0
27/06/2024	ES33 On 06-February-25			Bond Future	12.6883	12.2886	76.3956	78.0951	0
27/06/2024	ES33 On 06-February-25	13.34	Call	Bond Future	2663.9900	4363.5400	2.6640	4.3635	0
27/06/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	ES33 On 08-May-25			Bond Future	12.8521	12.4340	74.2703	76.0070	0
27/06/2024	ES33 On 08-May-25	12.73	Call	Bond Future	0.0000	1234.9900	0.0000	1.2350	0
27/06/2024	ES33 On 08-May-25	12.73	Put	Bond Future	501.7400	0.0000	0.5017	0.0000	0
27/06/2024	ES33 On 07-August-25			Bond Future	13.0340	12.5961	75.8636	77.6373	0
27/06/2024	ES33 On 07-August-25	13.56	Call	Bond Future	2058.9500	3832.6900	2.0590	3.8327	0
27/06/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	ES42 On 01-August-24			Bond Future	12.8391	12.4497	72.2901	74.3679	0
27/06/2024	ES42 On 07-November-24			Bond Future	12.9798	12.5739	69.7400	71.8671	0
27/06/2024	ES42 On 06-February-25			Bond Future	13.1157	12.6939	71.2789	73.4528	0
27/06/2024	ES42 On 06-February-25	13.71	Call	Bond Future	2885.4500	5059.3500	2.8855	5.0594	0
27/06/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	ES42 On 08-May-25			Bond Future	13.2610	12.8223	68.5765	70.7980	0
27/06/2024	ES42 On 08-May-25	13.25	Call	Bond Future	0.0000	2167.0900	0.0000	2.1671	0
27/06/2024	ES42 On 08-May-25	13.25	Put	Bond Future	54.4000	0.0000	0.0544	0.0000	0
27/06/2024	ES42 On 07-August-25			Bond Future	13.4158	12.9594	70.0452	72.3142	0
27/06/2024	ES42 On 07-August-25	13.79	Call	Bond Future	1773.0300	4042.0500	1.7730	4.0421	0
27/06/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GOVI On 01-August-24			GOVI	977.1390	996.4580	977.1390	996.4580	721
27/06/2024	GOVI On 01-August-24	943.37	Call	GOVI	337690.0000	530880.0000	33.7690	53.0880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	GOVI On 01-August-24	943.37	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GOVI On 01-August-24	943.38	Call	GOVI	337590.0000	530780.0000	33.7590	53.0780	0
27/06/2024	GOVI On 01-August-24	943.38	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GOVI On 01-August-24	943.39	Call	GOVI	337490.0000	530680.0000	33.7490	53.0680	0
27/06/2024	GOVI On 01-August-24	943.39	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GOVI On 07-November-24			GOVI	1000.1100	1019.8810	1000.1100	1,019.8810	0
27/06/2024	GOVI On 07-November-24	948.78	Call	GOVI	513300.0000	711010.0000	51.3300	71.1010	0
27/06/2024	GOVI On 07-November-24	948.78	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GOVI On 07-November-24	948.79	Call	GOVI	513200.0000	710910.0000	51.3200	71.0910	0
27/06/2024	GOVI On 07-November-24	948.79	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GOVI On 07-November-24	948.80	Call	GOVI	513100.0000	710810.0000	51.3100	71.0810	0
27/06/2024	GOVI On 07-November-24	948.80	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GOVI On 06-February-25			GOVI	1021.9610	1042.1630	1021.9610	1,042.1630	0
27/06/2024	GOVI On 06-February-25	972.00	Call	GOVI	499610.0000	701630.0000	49.9610	70.1630	0
27/06/2024	GOVI On 06-February-25	972.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GOVI On 08-May-25			GOVI	1044.2130	1064.8520	1044.2130	1,064.8520	0
27/06/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	222130.0000	428520.0000	22.2130	42.8520	0
27/06/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GOVI On 07-August-25			GOVI	1066.4590	1087.5330	1066.4590	1,087.5330	0
27/06/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	554590.0000	765330.0000	55.4590	76.5330	0
27/06/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/06/2024	IGOV On 01-August-24			Index Future	356.1810	358.0990	356.1810	358.0990	585
27/06/2024	IGOV On 07-November-24			Index Future	364.6480	366.6120	364.6480	366.6120	16
27/06/2024	IGOV On 06-February-25			Index Future	372.7010	374.7070	372.7010	374.7070	0
27/06/2024	IGOV On 08-May-25			Index Future	380.8990	382.9480	380.8990	382.9480	0
27/06/2024	IGOV On 07-August-25			Index Future	389.0950	391.1870	389.0950	391.1870	0
27/06/2024	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/06/2024	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/06/2024	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/06/2024	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/06/2024	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/06/2024	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
27/06/2024	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/06/2024	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/06/2024	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/06/2024	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/06/2024	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/06/2024	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/06/2024	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/06/2024	JBAF On 19-June-24			Jibar Tradeable Future	8.3500	8.3500	91.6500	8.3500	0
27/06/2024	JBAF On 17-July-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
27/06/2024	JBAF On 21-August-24			Jibar Tradeable Future	8.3350	8.3350	91.6650	91.6650	0
27/06/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.3300	8.3300	91.6700	91.6700	0
27/06/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.3600	8.3600	91.6400	91.6400	0
27/06/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.3570	8.3570	91.6430	91.6430	0
27/06/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.3770	8.3770	91.6230	91.6230	0
27/06/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.3670	8.3670	91.6330	91.6330	0
27/06/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/06/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/06/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/06/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/06/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/06/2024	R035 On 01-August-24			Bond Future	11.5896	11.2199	87.5221	89.5181	68,699
27/06/2024	R035 On 01-August-24	11.65	Call	Bond Future	1399.6800	2746.0200	1.3997	2.7460	0
27/06/2024	R035 On 01-August-24	11.65	Put	Bond Future	1079.6900	430.0300	1.0797	0.4300	9,500
27/06/2024	R035 On 01-August-24	11.79	Call	Bond Future	1847.2500	3345.3500	1.8473	3.3454	0
27/06/2024	R035 On 01-August-24	11.79	Put	Bond Future	792.1700	294.2700	0.7922	0.2943	0
27/06/2024	R035 On 01-August-24	11.80	Call	Bond Future	1881.5400	3389.4900	1.8815	3.3895	0
27/06/2024	R035 On 01-August-24	11.80	Put	Bond Future	774.3000	286.2500	0.7743	0.2863	0
27/06/2024	R035 On 01-August-24	11.81	Call	Bond Future	1916.0100	3433.7100	1.9160	3.4337	0
27/06/2024	R035 On 01-August-24	11.81	Put	Bond Future	756.6500	278.3500	0.7567	0.2784	0
27/06/2024	R035 On 01-August-24	12.20	Call	Bond Future	3441.8400	5240.3200	3.4418	5.2403	5,100
27/06/2024	R035 On 01-August-24	12.20	Put	Bond Future	285.1100	87.5900	0.2851	0.0876	0
27/06/2024	R035 On 01-August-24	12.45	Call	Bond Future	4543.6400	6437.0900	4.5436	6.4371	0
27/06/2024	R035 On 01-August-24	12.45	Put	Bond Future	141.8400	39.2900	0.1418	0.0393	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	R035 On 01-August-24	12.50	Call	Bond Future	4770.2300	6676.9000	4.7702	6.6769	0
27/06/2024	R035 On 01-August-24	12.50	Put	Bond Future	122.6500	33.3200	0.1227	0.0333	0
27/06/2024	R035 On 01-August-24	13.05	Call	Bond Future	7303.6600	9282.8400	7.3037	9.2828	0
27/06/2024	R035 On 01-August-24	13.05	Put	Bond Future	21.6500	4.8300	0.0217	0.0048	7,500
27/06/2024	R035 On 01-August-24	13.08	Call	Bond Future	7441.3400	9422.3500	7.4413	9.4224	0
27/06/2024	R035 On 01-August-24	13.08	Put	Bond Future	19.2100	4.2200	0.0192	0.0042	8,650
27/06/2024	R035 On 01-August-24	13.20	Call	Bond Future	7990.7700	9977.4300	7.9908	9.9774	0
27/06/2024	R035 On 01-August-24	13.20	Put	Bond Future	11.7600	2.4200	0.0118	0.0024	8,000
27/06/2024	R035 On 01-August-24	13.23	Call	Bond Future	8127.7000	10115.4400	8.1277	10.1154	0
27/06/2024	R035 On 01-August-24	13.23	Put	Bond Future	10.3600	2.1000	0.0104	0.0021	0
27/06/2024	R035 On 07-November-24			Bond Future	11.7070	11.3207	85.0643	87.1071	85,743
27/06/2024	R035 On 07-November-24	12.17	Call	Bond Future	3795.9300	5274.7200	3.7959	5.2747	0
27/06/2024	R035 On 07-November-24	12.17	Put	Bond Future	1435.1900	871.1900	1.4352	0.8712	0
27/06/2024	R035 On 07-November-24	12.18	Call	Bond Future	3830.4400	5314.4600	3.8304	5.3145	0
27/06/2024	R035 On 07-November-24	12.18	Put	Bond Future	1419.7400	860.9700	1.4197	0.8610	0
27/06/2024	R035 On 07-November-24	12.19	Call	Bond Future	3864.8800	5354.1100	3.8649	5.3541	0
27/06/2024	R035 On 07-November-24	12.19	Put	Bond Future	1404.2600	850.7000	1.4043	0.8507	0
27/06/2024	R035 On 07-November-24	12.20	Call	Bond Future	3899.6000	5393.9900	3.8996	5.3940	1,000
27/06/2024	R035 On 07-November-24	12.20	Put	Bond Future	1389.1100	840.7100	1.3891	0.8407	0
27/06/2024	R035 On 07-November-24	13.23	Call	Bond Future	7856.4600	9708.1100	7.8565	9.7081	0
27/06/2024	R035 On 07-November-24	13.23	Put	Bond Future	429.7800	238.6400	0.4298	0.2386	1,000
27/06/2024	R035 On 06-February-25			Bond Future	11.8262	11.4232	86.9223	89.0095	0
27/06/2024	R035 On 06-February-25	12.41	Call	Bond Future	4856.8600	6330.8900	4.8569	6.3309	0
27/06/2024	R035 On 06-February-25	12.41	Put	Bond Future	1955.7100	1342.5000	1.9557	1.3425	0
27/06/2024	R035 On 08-May-25			Bond Future	11.9455	11.5255	84.2959	86.4283	0
27/06/2024	R035 On 08-May-25	11.46	Call	Bond Future	2489.9600	3474.9500	2.4900	3.4750	400
27/06/2024	R035 On 08-May-25	11.46	Put	Bond Future	4961.4000	3813.9900	4.9614	3.8140	0
27/06/2024	R035 On 08-May-25	11.78	Call	Bond Future	3255.1400	4394.4200	3.2551	4.3944	0
27/06/2024	R035 On 08-May-25	11.78	Put	Bond Future	4086.3400	3093.2200	4.0863	3.0932	0
27/06/2024	R035 On 08-May-25	12.70	Call	Bond Future	5948.3800	7459.5900	5.9484	7.4596	0
27/06/2024	R035 On 08-May-25	12.70	Put	Bond Future	2298.4400	1677.2500	2.2984	1.6773	400
27/06/2024	R035 On 08-May-25	13.35	Call	Bond Future	8138.1500	9837.8800	8.1382	9.8379	0
27/06/2024	R035 On 08-May-25	13.35	Put	Bond Future	1520.0100	1087.3400	1.5200	1.0873	400
27/06/2024	R035 On 07-August-25			Bond Future	12.0806	11.6421	86.0866	88.2642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	R035 On 07-August-25	12.65	Call	Bond Future	5859.0000	7298.2000	5.8590	7.2982	0
27/06/2024	R035 On 07-August-25	12.65	Put	Bond Future	3144.1400	2405.7900	3.1441	2.4058	0
27/06/2024	R053 On 01-August-24			Bond Future	12.2103	11.8005	99.3963	102.5986	0
27/06/2024	R053 On 01-August-24	13.13	Call	Bond Future	6722.2500	9779.6500	6.7223	9.7797	0
27/06/2024	R053 On 01-August-24	13.13	Put	Bond Future	190.0600	45.1500	0.1901	0.0452	0
27/06/2024	R053 On 01-August-24	13.14	Call	Bond Future	6783.5700	9844.7100	6.7836	9.8447	0
27/06/2024	R053 On 01-August-24	13.14	Put	Bond Future	184.9200	43.7500	0.1849	0.0438	0
27/06/2024	R053 On 01-August-24	13.15	Call	Bond Future	6844.9600	9909.7300	6.8450	9.9097	0
27/06/2024	R053 On 01-August-24	13.15	Put	Bond Future	179.9500	42.4100	0.1800	0.0424	0
27/06/2024	R053 On 07-November-24			Bond Future	12.3240	11.8976	95.8604	99.1379	3,638
27/06/2024	R053 On 07-November-24	12.79	Call	Bond Future	5548.4900	7926.7300	5.5485	7.9267	0
27/06/2024	R053 On 07-November-24	12.79	Put	Bond Future	2190.3400	1291.0900	2.1903	1.2911	0
27/06/2024	R053 On 07-November-24	12.80	Call	Bond Future	5595.7800	7981.9100	5.5958	7.9819	0
27/06/2024	R053 On 07-November-24	12.80	Put	Bond Future	2167.9800	1276.6200	2.1680	1.2766	0
27/06/2024	R053 On 07-November-24	12.81	Call	Bond Future	5643.1900	8037.1500	5.6432	8.0372	0
27/06/2024	R053 On 07-November-24	12.81	Put	Bond Future	2145.8300	1262.3000	2.1458	1.2623	0
27/06/2024	R053 On 06-February-25			Bond Future	12.4345	11.9919	97.9537	101.3026	0
27/06/2024	R053 On 06-February-25	12.94	Call	Bond Future	6747.4600	9068.6100	6.7475	9.0686	0
27/06/2024	R053 On 06-February-25	12.94	Put	Bond Future	3174.0900	2146.3100	3.1741	2.1463	0
27/06/2024	R053 On 08-May-25			Bond Future	12.5500	12.0903	94.2111	97.6326	0
27/06/2024	R053 On 08-May-25	12.64	Call	Bond Future	5698.1300	7746.8800	5.6981	7.7469	0
27/06/2024	R053 On 08-May-25	12.64	Put	Bond Future	5054.2200	3681.4700	5.0542	3.6815	0
27/06/2024	R053 On 07-August-25			Bond Future	12.6756	12.1978	96.2101	99.7042	0
27/06/2024	R053 On 07-August-25	13.17	Call	Bond Future	8069.0500	10374.0700	8.0691	10.3741	0
27/06/2024	R053 On 07-August-25	13.17	Put	Bond Future	4693.0100	3503.9900	4.6930	3.5040	0
27/06/2024	R186 On 01-August-24			Bond Future	8.8949	8.6649	104.6670	105.1620	89,368
27/06/2024	R186 On 01-August-24	8.68	Call	Bond Future	127.5400	326.1100	0.1275	0.3261	0
27/06/2024	R186 On 01-August-24	8.68	Put	Bond Future	589.9900	293.6000	0.5900	0.2936	0
27/06/2024	R186 On 01-August-24	8.69	Call	Bond Future	134.5900	338.6600	0.1346	0.3387	0
27/06/2024	R186 On 01-August-24	8.69	Put	Bond Future	575.4600	284.5700	0.5755	0.2846	0
27/06/2024	R186 On 01-August-24	8.70	Call	Bond Future	141.8800	351.4400	0.1419	0.3514	0
27/06/2024	R186 On 01-August-24	8.70	Put	Bond Future	561.1700	275.7700	0.5612	0.2758	0
27/06/2024	R186 On 07-November-24			Bond Future	8.8986	8.6359	107.1275	107.6340	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
27/06/2024	R186 On 07-November-24	9.13	Call	Bond Future	939.5300	1274.8600	0.9395	1.2749	0
27/06/2024	R186 On 07-November-24	9.13	Put	Bond Future	495.9800	324.8300	0.4960	0.3248	0
27/06/2024	R186 On 07-November-24	9.14	Call	Bond Future	952.4700	1289.6600	0.9525	1.2897	0
27/06/2024	R186 On 07-November-24	9.14	Put	Bond Future	489.8100	320.5200	0.4898	0.3205	0
27/06/2024	R186 On 07-November-24	9.15	Call	Bond Future	965.4900	1304.5200	0.9655	1.3045	0
27/06/2024	R186 On 07-November-24	9.15	Put	Bond Future	483.7300	316.2800	0.4837	0.3163	0
27/06/2024	R186 On 06-February-25			Bond Future	8.9054	8.6039	104.1518	104.6691	0
27/06/2024	R186 On 06-February-25	9.03	Call	Bond Future	932.0800	1241.0900	0.9321	1.2411	0
27/06/2024	R186 On 06-February-25	9.03	Put	Bond Future	719.4000	511.1100	0.7194	0.5111	0
27/06/2024	R186 On 08-May-25			Bond Future	8.9244	8.5715	106.4171	106.9454	0
27/06/2024	R186 On 08-May-25	8.47	Call	Bond Future	481.3400	703.8700	0.4813	0.7039	0
27/06/2024	R186 On 08-May-25	8.47	Put	Bond Future	1162.3300	856.5600	1.1623	0.8566	0
27/06/2024	R186 On 07-August-25			Bond Future	8.9867	8.5642	103.3632	103.9024	0
27/06/2024	R186 On 07-August-25	9.22	Call	Bond Future	1029.7100	1357.2100	1.0297	1.3572	1,983
27/06/2024	R186 On 07-August-25	9.22	Put	Bond Future	733.7300	522.0700	0.7337	0.5221	0
27/06/2024	R186 On 07-August-25	9.68	Call	Bond Future	1426.6600	1801.2500	1.4267	1.8013	0
27/06/2024	R186 On 07-August-25	9.68	Put	Bond Future	550.6100	386.0400	0.5506	0.3860	0
27/06/2024	R186 On 07-August-25	10.25	Call	Bond Future	1975.4000	2395.2900	1.9754	2.3953	0
27/06/2024	R186 On 07-August-25	10.25	Put	Bond Future	387.0000	267.7300	0.3870	0.2677	1,983
27/06/2024	R202 On 01-August-24			Bond Future	262.0597	262.0642	262.0597	262.0642	481
27/06/2024	R202 On 07-November-24			Bond Future	268.2894	268.2935	268.2894	268.2935	520
27/06/2024	R202 On 06-February-25			Bond Future	268.9918	268.9941	268.9918	268.9941	0
27/06/2024	R202 On 06-February-25	266.79	Call	Bond Future	2201.7700	2204.0700	2.2018	2.2041	0
27/06/2024	R202 On 06-February-25	266.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	R202 On 08-May-25			Bond Future	274.9064	274.9083	274.9064	274.9083	0
27/06/2024	R202 On 08-May-25	272.31	Call	Bond Future	2596.4300	2598.2500	2.5964	2.5983	0
27/06/2024	R202 On 08-May-25	272.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	R202 On 07-August-25			Bond Future	275.4769	275.4738	275.4769	275.4738	0
27/06/2024	R202 On 07-August-25	271.60	Call	Bond Future	3876.8600	3873.8400	3.8769	3.8738	0
27/06/2024	R202 On 07-August-25	271.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	R209 On 01-August-24			Bond Future	11.6876	11.3235	68.0296	69.7799	11,452
27/06/2024	R209 On 01-August-24	11.78	Call	Bond Future	1300.1300	2519.2400	1.3001	2.5192	0
27/06/2024	R209 On 01-August-24	11.78	Put	Bond Future	865.6700	334.4200	0.8657	0.3344	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	R209 On 01-August-24	11.79	Call	Bond Future	1327.6400	2556.8500	1.3276	2.5569	0
27/06/2024	R209 On 01-August-24	11.79	Put	Bond Future	846.4100	325.2600	0.8464	0.3253	0
27/06/2024	R209 On 01-August-24	11.80	Call	Bond Future	1355.5200	2594.7000	1.3555	2.5947	0
27/06/2024	R209 On 01-August-24	11.80	Put	Bond Future	827.5600	316.3800	0.8276	0.3164	0
27/06/2024	R209 On 07-November-24			Bond Future	11.7940	11.4154	66.4715	68.2630	5,237
27/06/2024	R209 On 07-November-24	12.21	Call	Bond Future	3242.0100	4518.1900	3.2420	4.5182	0
27/06/2024	R209 On 07-November-24	12.21	Put	Bond Future	1347.1300	831.8500	1.3471	0.8319	0
27/06/2024	R209 On 07-November-24	12.22	Call	Bond Future	3272.1600	4553.0700	3.2722	4.5531	0
27/06/2024	R209 On 07-November-24	12.22	Put	Bond Future	1332.6500	822.1000	1.3327	0.8221	0
27/06/2024	R209 On 07-November-24	12.23	Call	Bond Future	3302.2500	4587.8800	3.3023	4.5879	0
27/06/2024	R209 On 07-November-24	12.23	Put	Bond Future	1318.1600	812.3300	1.3182	0.8123	0
27/06/2024	R209 On 06-February-25			Bond Future	11.8984	11.5057	67.9233	69.7537	0
27/06/2024	R209 On 06-February-25	12.44	Call	Bond Future	4219.4600	5500.0200	4.2195	5.5000	0
27/06/2024	R209 On 06-February-25	12.44	Put	Bond Future	1804.1200	1254.2700	1.8041	1.2543	0
27/06/2024	R209 On 08-May-25			Bond Future	12.0085	11.6009	66.2434	68.1135	0
27/06/2024	R209 On 08-May-25	11.89	Call	Bond Future	3032.7900	4054.6200	3.0328	4.0546	0
27/06/2024	R209 On 08-May-25	11.89	Put	Bond Future	3569.2300	2720.9300	3.5692	2.7209	0
27/06/2024	R209 On 07-August-25			Bond Future	12.1304	11.7070	67.6503	69.5600	0
27/06/2024	R209 On 07-August-25	12.68	Call	Bond Future	5228.3900	6490.4500	5.2284	6.4905	0
27/06/2024	R209 On 07-August-25	12.68	Put	Bond Future	2856.3800	2208.7700	2.8564	2.2088	0
27/06/2024	R210 On 01-August-24			Bond Future	239.8884	239.8122	239.8884	239.8122	1,448
27/06/2024	R210 On 07-November-24			Bond Future	242.2513	242.1728	242.2513	242.1728	0
27/06/2024	R210 On 06-February-25			Bond Future	247.6002	247.5194	247.6002	247.5194	0
27/06/2024	R210 On 06-February-25	239.61	Call	Bond Future	7990.1800	7909.4300	7.9902	7.9094	0
27/06/2024	R210 On 06-February-25	239.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	R210 On 08-May-25			Bond Future	249.6280	249.5429	249.6280	249.5429	0
27/06/2024	R210 On 08-May-25	248.03	Call	Bond Future	1597.9700	1512.9300	1.5980	1.5129	0
27/06/2024	R210 On 08-May-25	248.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	R210 On 07-August-25			Bond Future	254.9947	254.9068	254.9947	254.9068	0
27/06/2024	R210 On 07-August-25	248.44	Call	Bond Future	6554.6800	6466.8200	6.5547	6.4668	0
27/06/2024	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2024	R213 On 01-August-24			Bond Future	10.5763	10.2509	86.3870	87.7511	27,086
27/06/2024	R213 On 01-August-24	10.86	Call	Bond Future	1732.6600	2780.0900	1.7327	2.7801	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	R213 On 01-August-24	10.86	Put	Bond Future	565.3200	248.6200	0.5653	0.2486	0
27/06/2024	R213 On 01-August-24	10.87	Call	Bond Future	1761.9400	2815.1700	1.7619	2.8152	0
27/06/2024	R213 On 01-August-24	10.87	Put	Bond Future	553.8300	242.9300	0.5538	0.2429	0
27/06/2024	R213 On 01-August-24	10.88	Call	Bond Future	1791.3100	2850.2800	1.7913	2.8503	0
27/06/2024	R213 On 01-August-24	10.88	Put	Bond Future	542.4600	237.3000	0.5425	0.2373	0
27/06/2024	R213 On 07-November-24			Bond Future	10.6723	10.3289	84.8564	86.2525	63,579
27/06/2024	R213 On 07-November-24	11.21	Call	Bond Future	3085.2500	4121.8200	3.0853	4.1218	0
27/06/2024	R213 On 07-November-24	11.21	Put	Bond Future	956.0700	596.5600	0.9561	0.5966	0
27/06/2024	R213 On 07-November-24	11.22	Call	Bond Future	3113.0100	4153.1700	3.1130	4.1532	0
27/06/2024	R213 On 07-November-24	11.22	Put	Bond Future	944.8700	588.9500	0.9449	0.5890	0
27/06/2024	R213 On 07-November-24	11.23	Call	Bond Future	3141.0300	4184.7300	3.1410	4.1847	0
27/06/2024	R213 On 07-November-24	11.23	Put	Bond Future	933.9600	581.5800	0.9340	0.5816	0
27/06/2024	R213 On 06-February-25			Bond Future	10.7729	10.4110	86.7100	88.1364	0
27/06/2024	R213 On 06-February-25	11.35	Call	Bond Future	3568.6300	4578.4900	3.5686	4.5785	0
27/06/2024	R213 On 06-February-25	11.35	Put	Bond Future	1355.2600	938.7200	1.3553	0.9387	0
27/06/2024	R213 On 08-May-25			Bond Future	10.8754	10.4938	85.0337	86.4909	0
27/06/2024	R213 On 08-May-25	10.52	Call	Bond Future	1955.6600	2654.1100	1.9557	2.6541	0
27/06/2024	R213 On 08-May-25	10.52	Put	Bond Future	3311.7300	2552.9500	3.3117	2.5530	0
27/06/2024	R213 On 07-August-25			Bond Future	10.9979	10.5946	86.8412	88.3291	0
27/06/2024	R213 On 07-August-25	11.66	Call	Bond Future	4435.3500	5437.6000	4.4354	5.4376	0
27/06/2024	R213 On 07-August-25	11.66	Put	Bond Future	2061.2400	1575.5400	2.0612	1.5755	0
27/06/2024	R214 On 01-August-24			Bond Future	12.1074	11.7183	63.0913	65.0186	13,836
27/06/2024	R214 On 01-August-24	12.16	Call	Bond Future	1230.4000	2540.8700	1.2304	2.5409	0
27/06/2024	R214 On 01-August-24	12.16	Put	Bond Future	976.9200	360.0500	0.9769	0.3601	0
27/06/2024	R214 On 01-August-24	12.17	Call	Bond Future	1257.3700	2579.1900	1.2574	2.5792	0
27/06/2024	R214 On 01-August-24	12.17	Put	Bond Future	955.8900	350.3700	0.9559	0.3504	0
27/06/2024	R214 On 01-August-24	12.18	Call	Bond Future	1284.6400	2617.6700	1.2846	2.6177	0
27/06/2024	R214 On 01-August-24	12.18	Put	Bond Future	935.2200	340.9100	0.9352	0.3409	0
27/06/2024	R214 On 07-November-24			Bond Future	12.2167	11.8130	61.2675	63.2400	1,770
27/06/2024	R214 On 07-November-24	12.60	Call	Bond Future	3239.4300	4633.7000	3.2394	4.6337	0
27/06/2024	R214 On 07-November-24	12.60	Put	Bond Future	1454.0700	875.8300	1.4541	0.8758	0
27/06/2024	R214 On 07-November-24	12.61	Call	Bond Future	3269.6000	4669.0600	3.2696	4.6691	0
27/06/2024	R214 On 07-November-24	12.61	Put	Bond Future	1438.7700	865.7200	1.4388	0.8657	0
27/06/2024	R214 On 07-November-24	12.62	Call	Bond Future	3299.7300	4704.3800	3.2997	4.7044	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	R214 On 07-November-24	12.62	Put	Bond Future	1423.4700	855.6100	1.4235	0.8556	0
27/06/2024	R214 On 06-February-25			Bond Future	12.3257	11.9076	62.6057	64.6212	0
27/06/2024	R214 On 06-February-25	11.75	Call	Bond Future	1570.1700	2421.0100	1.5702	2.4210	554
27/06/2024	R214 On 06-February-25	11.75	Put	Bond Future	4372.0600	3207.4000	4.3721	3.2074	0
27/06/2024	R214 On 06-February-25	12.25	Call	Bond Future	2666.3800	3797.7200	2.6664	3.7977	554
27/06/2024	R214 On 06-February-25	12.25	Put	Bond Future	3023.7200	2139.5600	3.0237	2.1396	0
27/06/2024	R214 On 06-February-25	12.71	Call	Bond Future	3896.5200	5247.1200	3.8965	5.2471	0
27/06/2024	R214 On 06-February-25	12.71	Put	Bond Future	2131.4800	1466.5800	2.1315	1.4666	0
27/06/2024	R214 On 06-February-25	13.63	Call	Bond Future	6724.6300	8382.5700	6.7246	8.3826	0
27/06/2024	R214 On 06-February-25	13.63	Put	Bond Future	1048.2700	690.7100	1.0483	0.6907	554
27/06/2024	R214 On 08-May-25			Bond Future	12.4334	12.0007	60.6591	62.7184	0
27/06/2024	R214 On 08-May-25	12.40	Call	Bond Future	3377.0900	4551.6600	3.3771	4.5517	0
27/06/2024	R214 On 08-May-25	12.40	Put	Bond Future	3532.2700	2647.6200	3.5323	2.6476	0
27/06/2024	R214 On 07-August-25			Bond Future	12.5526	12.1042	61.9477	64.0505	0
27/06/2024	R214 On 07-August-25	12.97	Call	Bond Future	5082.9500	6438.5000	5.0830	6.4385	0
27/06/2024	R214 On 07-August-25	12.97	Put	Bond Future	3222.3100	2475.0000	3.2223	2.4750	0
27/06/2024	R248 On 01-August-24			Bond Future	12.2087	11.8091	77.1741	79.5981	194,894
27/06/2024	R248 On 01-August-24	12.30	Call	Bond Future	1661.0000	3362.7200	1.6610	3.3627	0
27/06/2024	R248 On 01-August-24	12.30	Put	Bond Future	1125.7100	403.4100	1.1257	0.4034	0
27/06/2024	R248 On 01-August-24	12.31	Call	Bond Future	1695.1300	3410.1800	1.6951	3.4102	0
27/06/2024	R248 On 01-August-24	12.31	Put	Bond Future	1101.6600	392.6900	1.1017	0.3927	0
27/06/2024	R248 On 01-August-24	12.32	Call	Bond Future	1729.5900	3457.8000	1.7296	3.4578	0
27/06/2024	R248 On 01-August-24	12.32	Put	Bond Future	1078.0200	382.2100	1.0780	0.3822	0
27/06/2024	R248 On 07-November-24			Bond Future	12.3213	11.9061	74.5365	77.0174	71,084
27/06/2024	R248 On 07-November-24	12.78	Call	Bond Future	4274.9400	6070.7900	4.2749	6.0708	0
27/06/2024	R248 On 07-November-24	12.78	Put	Bond Future	1695.8400	1010.8100	1.6958	1.0108	0
27/06/2024	R248 On 07-November-24	12.79	Call	Bond Future	4311.8500	6113.7700	4.3119	6.1138	0
27/06/2024	R248 On 07-November-24	12.79	Put	Bond Future	1678.3200	999.3600	1.6783	0.9994	0
27/06/2024	R248 On 07-November-24	12.80	Call	Bond Future	4348.8600	6156.8000	4.3489	6.1568	0
27/06/2024	R248 On 07-November-24	12.80	Put	Bond Future	1660.9800	988.0400	1.6610	0.9880	0
27/06/2024	R248 On 06-February-25			Bond Future	12.4336	12.0027	76.1645	78.6994	10,000
27/06/2024	R248 On 06-February-25	12.71	Call	Bond Future	4354.9100	5997.9800	4.3549	5.9980	0
27/06/2024	R248 On 06-February-25	12.71	Put	Bond Future	2806.7700	1914.9300	2.8068	1.9149	0
27/06/2024	R248 On 08-May-25			Bond Future	12.5445	12.0977	73.3675	75.9574	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2024	R248 On 08-May-25	12.60	Call	Bond Future	4373.4100	5902.2700	4.3734	5.9023	0
27/06/2024	R248 On 08-May-25	12.60	Put	Bond Future	4062.4200	3001.3700	4.0624	3.0014	0
27/06/2024	R248 On 07-August-25			Bond Future	12.6671	12.2033	74.9255	77.5703	0
27/06/2024	R248 On 07-August-25	13.21	Call	Bond Future	6442.1000	8204.7100	6.4421	8.2047	0
27/06/2024	R248 On 07-August-25	13.21	Put	Bond Future	3550.5900	2668.4100	3.5506	2.6684	0
27/06/2024	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/06/2024	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0